



HEALTH QUARTERLY STATEMENT

AS OF JUNE 30, 2018
OF THE CONDITION AND AFFAIRS OF THE

Harvard Pilgrim Health Care, Inc.

NAIC Group Code05950595NAIC Company Code96911Employer's ID Number04-2452600
(Current)(Prior)

Organized under the Laws ofMassachusetts, State of Domicile or Port of EntryMA

Country of DomicileUnited States of America

Licensed as business type:Health Maintenance Organization

Is HMO Federally Qualified? Yes [X] No []

Incorporated/Organized02/11/1969Commenced Business02/11/1969

Statutory Home Office93 Worcester StreetWellesley , MA, US 02481-9181
(Street and Number)(City or Town, State, Country and Zip Code)

Main Administrative Office93 Worcester StreetWellesley , MA, US 02481-9181781-263-6000
(Street and Number)(City or Town, State, Country and Zip Code)(Area Code) (Telephone Number)

Mail Address93 Worcester StreetWellesley , MA, US 02481-9181
(Street and Number or P.O. Box)(City or Town, State, Country and Zip Code)

Primary Location of Books and Records93 Worcester StreetWellesley , MA, US 02481-9181617-509-5697
(Street and Number)(City or Town, State, Country and Zip Code)(Area Code) (Telephone Number)

Internet Website Addresswww.hphc.org

Statutory Statement ContactKevin O'Connor617-509-5697
(Name)(Area Code) (Telephone Number)

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(E-mail Address)(FAX Number)

OFFICERS

PresidentMichael Andrew Carson #Clerk/Secretary and Chief Legal OfficerTisa Kramer Hughes

Chief Financial Officer and TreasurerCharles Robert Goheen

OTHER

Michelle Joy Clayman, Assistant Treasurer

DIRECTORS OR TRUSTEES

Earl Wayne BaucomShelby Michael ChodosSusan Vercillo Duprey
Scott Sears HartzMyechia Minter-Jordan, M.D., Interim Exec Chair #Joyce Anne Murphy, Chair
Joseph Francis O'Donnell, M.D.Michael Andrew Carson #Michael Joseph Shea, Vice Chair
Mary Ann TocioHedwig Veith WhitneyRaymond Pawlicki

State ofMassachusettsSS:
County ofNorfolk

The officers of this reporting entity being duly sworn, each depose and say that they are the described officers of said reporting entity, and that on the reporting period stated above, all of the herein described assets were the absolute property of the said reporting entity, free and clear from any liens or claims thereon, except as herein stated, and that this statement, together with related exhibits, schedules and explanations therein contained, annexed or referred to, is a full and true statement of all the assets and liabilities and of the condition and affairs of the said reporting entity as of the reporting period stated above, and of its income and deductions therefrom for the period ended, and have been completed in accordance with the NAIC Annual Statement Instructions and Accounting Practices and Procedures manual except to the extent that: (1) state law may differ; or, (2) that state rules or regulations require differences in reporting not related to accounting practices and procedures, according to the best of their information, knowledge and belief, respectively. Furthermore, the scope of this attestation by the described officers also includes the related corresponding electronic filing with the NAIC, when required, that is an exact copy (except for formatting differences due to electronic filing) of the enclosed statement. The electronic filing may be requested by various regulators in lieu of or in addition to the enclosed statement.

Michael Andrew CarsonCharles Robert GoheenTisa Kramer Hughes
PresidentChief Financial Officer and TreasurerClerk/Secretary and Chief Legal Officer

Subscribed and sworn to before me thisAugust, 2018a. Is this an original filing? Yes [X] No []
day ofb. If no,
1. State the amendment number.....
2. Date filed
3. Number of pages attached.....

Patricia A. Gambon
Notary Public
04/15/2022

ASSETS

	Current Statement Date			4 December 31 Prior Year Net Admitted Assets
	1 Assets	2 Nonadmitted Assets	3 Net Admitted Assets (Cols. 1 - 2)	
1. Bonds	291,710,149		291,710,149	282,232,057
2. Stocks:				
2.1 Preferred stocks			0	0
2.2 Common stocks	369,018,909	515,427	368,503,482	375,938,540
3. Mortgage loans on real estate:				
3.1 First liens			0	0
3.2 Other than first liens.....			0	0
4. Real estate:				
4.1 Properties occupied by the company (less \$ encumbrances)	21,428,524		21,428,524	21,971,114
4.2 Properties held for the production of income (less \$ encumbrances)			0	0
4.3 Properties held for sale (less \$ encumbrances)			0	0
5. Cash (\$(7,025,810)), cash equivalents (\$80,082,651) and short-term investments (\$0)	73,056,841		73,056,841	42,419,458
6. Contract loans (including \$ premium notes)			0	0
7. Derivatives			0	0
8. Other invested assets	83,744,712		83,744,712	64,394,765
9. Receivables for securities			0	0
10. Securities lending reinvested collateral assets			0	0
11. Aggregate write-ins for invested assets	20,948,580	0	20,948,580	917,487
12. Subtotals, cash and invested assets (Lines 1 to 11)	859,907,715	515,427	859,392,288	787,873,421
13. Title plants less \$ charged off (for Title insurers only)			0	0
14. Investment income due and accrued	1,646,800		1,646,800	1,539,167
15. Premiums and considerations:				
15.1 Uncollected premiums and agents' balances in the course of collection	13,988,239	1,043,238	12,945,001	10,731,099
15.2 Deferred premiums, agents' balances and installments booked but deferred and not yet due (including \$ earned but unbilled premiums)			0	0
15.3 Accrued retrospective premiums (\$) and contracts subject to redetermination (\$)	32,124,740		32,124,740	0
16. Reinsurance:				
16.1 Amounts recoverable from reinsurers	44,739		44,739	1,451,310
16.2 Funds held by or deposited with reinsured companies			0	0
16.3 Other amounts receivable under reinsurance contracts			0	0
17. Amounts receivable relating to uninsured plans	41,351,203	531,186	40,820,017	52,381,814
18.1 Current federal and foreign income tax recoverable and interest thereon			0	0
18.2 Net deferred tax asset			0	0
19. Guaranty funds receivable or on deposit			0	0
20. Electronic data processing equipment and software	69,366,118	65,096,003	4,270,115	4,628,325
21. Furniture and equipment, including health care delivery assets (\$)	7,013,563	7,013,563	0	0
22. Net adjustment in assets and liabilities due to foreign exchange rates			0	0
23. Receivables from parent, subsidiaries and affiliates	886,338		886,338	20,563,208
24. Health care (\$17,532,891) and other amounts receivable	42,415,372	5,537,806	36,877,566	34,724,529
25. Aggregate write-ins for other than invested assets	18,538,505	14,377,478	4,161,027	3,941,013
26. Total assets excluding Separate Accounts, Segregated Accounts and Protected Cell Accounts (Lines 12 to 25)	1,087,283,332	94,114,701	993,168,631	917,833,886
27. From Separate Accounts, Segregated Accounts and Protected Cell Accounts			0	0
28. Total (Lines 26 and 27)	1,087,283,332	94,114,701	993,168,631	917,833,886
DETAILS OF WRITE-INS				
1101. Deposits	20,948,580		20,948,580	917,487
1102.			0	0
1103.			0	0
1198. Summary of remaining write-ins for Line 11 from overflow page	0	0	0	0
1199. Totals (Lines 1101 through 1103 plus 1198)(Line 11 above)	20,948,580	0	20,948,580	917,487
2501. Prepaid Expenses and Other Assets	18,538,505	14,377,478	4,161,027	3,941,013
2502.			0	0
2503.			0	0
2598. Summary of remaining write-ins for Line 25 from overflow page	0	0	0	0
2599. Totals (Lines 2501 through 2503 plus 2598)(Line 25 above)	18,538,505	14,377,478	4,161,027	3,941,013

LIABILITIES, CAPITAL AND SURPLUS

	Current Period			Prior Year
	1 Covered	2 Uncovered	3 Total	4 Total
1. Claims unpaid (less \$ reinsurance ceded)	129,415,581		129,415,581	109,333,927
2. Accrued medical incentive pool and bonus amounts	37,758,805		37,758,805	45,787,532
3. Unpaid claims adjustment expenses	1,831,829		1,831,829	1,504,182
4. Aggregate health policy reserves, including the liability of \$0 for medical loss ratio rebate per the Public Health Service Act	13,003,521		13,003,521	11,431,410
5. Aggregate life policy reserves			0	0
6. Property/casualty unearned premium reserve			0	0
7. Aggregate health claim reserves			0	0
8. Premiums received in advance	43,514,418		43,514,418	47,848,921
9. General expenses due or accrued	95,175,682		95,175,682	59,832,433
10.1 Current federal and foreign income tax payable and interest thereon (including \$ on realized gains (losses))			0	0
10.2 Net deferred tax liability			0	0
11. Ceded reinsurance premiums payable			0	0
12. Amounts withheld or retained for the account of others.....	207,911		207,911	254,823
13. Remittances and items not allocated			0	0
14. Borrowed money (including \$ current) and interest thereon \$ (including \$ current)			0	30,016,358
15. Amounts due to parent, subsidiaries and affiliates	27,596,849		27,596,849	738,353
16. Derivatives			0	0
17. Payable for securities			0	0
18. Payable for securities lending			0	0
19. Funds held under reinsurance treaties (with \$ authorized reinsurers, \$ unauthorized reinsurers and \$ certified reinsurers).....			0	0
20. Reinsurance in unauthorized and certified (\$) companies			0	0
21. Net adjustments in assets and liabilities due to foreign exchange rates			0	0
22. Liability for amounts held under uninsured plans	82,070,366		82,070,366	107,707,882
23. Aggregate write-ins for other liabilities (including \$ current)	26,104,464	0	26,104,464	25,570,561
24. Total liabilities (Lines 1 to 23)	456,679,426	0	456,679,426	440,026,382
25. Aggregate write-ins for special surplus funds	XXX	XXX	0	17,467,664
26. Common capital stock	XXX	XXX		
27. Preferred capital stock	XXX	XXX		
28. Gross paid in and contributed surplus	XXX	XXX		
29. Surplus notes	XXX	XXX		413,795
30. Aggregate write-ins for other than special surplus funds	XXX	XXX	0	0
31. Unassigned funds (surplus)	XXX	XXX	536,489,205	459,926,045
32. Less treasury stock, at cost:				
32.1 shares common (value included in Line 26 \$)	XXX	XXX		
32.2 shares preferred (value included in Line 27 \$)	XXX	XXX		
33. Total capital and surplus (Lines 25 to 31 minus Line 32)	XXX	XXX	536,489,205	477,807,504
34. Total liabilities, capital and surplus (Lines 24 and 33)	XXX	XXX	993,168,631	917,833,886
DETAILS OF WRITE-INS				
2301. Quincy Mortgage	19,200,000		19,200,000	19,200,000
2302. Accrued Long Term Expenses	5,936,484		5,936,484	5,399,512
2303. Deferred Rent	967,980		967,980	971,049
2398. Summary of remaining write-ins for Line 23 from overflow page	0	0	0	0
2399. Totals (Lines 2301 through 2303 plus 2398)(Line 23 above)	26,104,464	0	26,104,464	25,570,561
2501. ACA Industry Fee – Data Year	XXX	XXX		17,467,664
2502.	XXX	XXX		0
2503.	XXX	XXX		0
2598. Summary of remaining write-ins for Line 25 from overflow page	XXX	XXX	0	0
2599. Totals (Lines 2501 through 2503 plus 2598)(Line 25 above)	XXX	XXX	0	17,467,664
3001.	XXX	XXX		0
3002.	XXX	XXX		0
3003.	XXX	XXX		0
3098. Summary of remaining write-ins for Line 30 from overflow page	XXX	XXX	0	0
3099. Totals (Lines 3001 through 3003 plus 3098)(Line 30 above)	XXX	XXX	0	0

STATEMENT OF REVENUE AND EXPENSES

	Current Year To Date		Prior Year To Date	Prior Year Ended December 31
	1 Uncovered	2 Total	3 Total	4 Total
1. Member Months	XXX	1,563,381	1,638,963	3,157,512
2. Net premium income (including \$ non-health premium income).....	XXX	929,820,590	835,113,457	1,647,130,015
3. Change in unearned premium reserves and reserve for rate credits.....	XXX			
4. Fee-for-service (net of \$ medical expenses).....	XXX			
5. Risk revenue	XXX			
6. Aggregate write-ins for other health care related revenues	XXX	0	0	0
7. Aggregate write-ins for other non-health revenues	XXX	0	0	0
8. Total revenues (Lines 2 to 7)	XXX	929,820,590	835,113,457	1,647,130,015
Hospital and Medical:				
9. Hospital/medical benefits		569,214,527	551,887,795	1,067,190,788
10. Other professional services		20,100,202	18,714,850	39,825,051
11. Outside referrals		23,464,690	24,634,711	44,904,250
12. Emergency room and out-of-area		9,867,932	9,857,379	18,954,114
13. Prescription drugs		120,334,463	119,815,632	234,458,341
14. Aggregate write-ins for other hospital and medical	0	0	0	0
15. Incentive pool, withhold adjustments and bonus amounts		16,376,151	33,543,873	58,922,958
16. Subtotal (Lines 9 to 15)	0	759,357,965	758,454,240	1,464,255,502
Less:				
17. Net reinsurance recoveries		(86)	2,131,408	2,383,145
18. Total hospital and medical (Lines 16 minus 17)	0	759,358,051	756,322,832	1,461,872,357
19. Non-health claims (net)				
20. Claims adjustment expenses, including \$12,844,677 cost containment expenses		24,317,596	21,290,140	44,379,742
21. General administrative expenses		107,586,138	82,251,000	161,601,313
22. Increase in reserves for life and accident and health contracts (including \$ increase in reserves for life only)				764,522
23. Total underwriting deductions (Lines 18 through 22).....	0	891,261,785	859,863,972	1,668,617,934
24. Net underwriting gain or (loss) (Lines 8 minus 23)	XXX	38,558,805	(24,750,515)	(21,487,919)
25. Net investment income earned		7,166,562	4,918,824	10,615,093
26. Net realized capital gains (losses) less capital gains tax of \$		448,805	(7,742)	10,274,365
27. Net investment gains (losses) (Lines 25 plus 26)	0	7,615,367	4,911,082	20,889,458
28. Net gain or (loss) from agents' or premium balances charged off [(amount recovered \$) (amount charged off \$)].....				
29. Aggregate write-ins for other income or expenses	0	(4,450,397)	(2,764,606)	(7,645,715)
30. Net income or (loss) after capital gains tax and before all other federal income taxes (Lines 24 plus 27 plus 28 plus 29)	XXX	41,723,775	(22,604,039)	(8,244,176)
31. Federal and foreign income taxes incurred	XXX			
32. Net income (loss) (Lines 30 minus 31)	XXX	41,723,775	(22,604,039)	(8,244,176)
DETAILS OF WRITE-INS				
0601.	XXX			0
0602.	XXX			0
0603.	XXX			0
0698. Summary of remaining write-ins for Line 6 from overflow page	XXX	0	0	0
0699. Totals (Lines 0601 through 0603 plus 0698)(Line 6 above)	XXX	0	0	0
0701.	XXX			0
0702.	XXX			0
0703.	XXX			0
0798. Summary of remaining write-ins for Line 7 from overflow page	XXX	0	0	0
0799. Totals (Lines 0701 through 0703 plus 0798)(Line 7 above)	XXX	0	0	0
1401.				0
1402.				0
1403.				0
1498. Summary of remaining write-ins for Line 14 from overflow page	0	0	0	0
1499. Totals (Lines 1401 through 1403 plus 1498)(Line 14 above)	0	0	0	0
2901. Miscellaneous & Other Income/(Expense)		(4,450,397)	(2,764,606)	(7,645,715)
2902.				0
2903.				
2998. Summary of remaining write-ins for Line 29 from overflow page	0	0	0	0
2999. Totals (Lines 2901 through 2903 plus 2998)(Line 29 above)	0	(4,450,397)	(2,764,606)	(7,645,715)

STATEMENT OF REVENUE AND EXPENSES (Continued)

	1 Current Year to Date	2 Prior Year to Date	3 Prior Year Ended December 31
CAPITAL AND SURPLUS ACCOUNT			
33. Capital and surplus prior reporting year.....	477,807,504	456,802,057	456,802,057
34. Net income or (loss) from Line 32	41,723,775	(22,604,039)	(8,244,176)
35. Change in valuation basis of aggregate policy and claim reserves			
36. Change in net unrealized capital gains (losses) less capital gains tax of \$	16,511,341	26,191,197	18,343,344
37. Change in net unrealized foreign exchange capital gain or (loss)			
38. Change in net deferred income tax			
39. Change in nonadmitted assets	860,380	(4,000,595)	11,388,484
40. Change in unauthorized and certified reinsurance	0	0	0
41. Change in treasury stock	0	0	0
42. Change in surplus notes	(413,795)	66,867	133,734
43. Cumulative effect of changes in accounting principles.....			
44. Capital Changes:			
44.1 Paid in	0	0	0
44.2 Transferred from surplus (Stock Dividend).....	0	0	0
44.3 Transferred to surplus.....			
45. Surplus adjustments:			
45.1 Paid in	0	0	0
45.2 Transferred to capital (Stock Dividend)			
45.3 Transferred from capital			
46. Dividends to stockholders			
47. Aggregate write-ins for gains or (losses) in surplus	0	0	(615,939)
48. Net change in capital & surplus (Lines 34 to 47)	58,681,701	(346,570)	21,005,447
49. Capital and surplus end of reporting period (Line 33 plus 48)	536,489,205	456,455,487	477,807,504
DETAILS OF WRITE-INS			
4701. Change in net prior service costs and recognized loss for postretirement medical plan			(615,939)
4702.			0
4703.			
4798. Summary of remaining write-ins for Line 47 from overflow page	0	0	0
4799. Totals (Lines 4701 through 4703 plus 4798)(Line 47 above)	0	0	(615,939)

CASH FLOW

	1 Current Year To Date	2 Prior Year To Date	3 Prior Year Ended December 31
Cash from Operations			
1. Premiums collected net of reinsurance	893,264,436	848,228,374	1,650,679,289
2. Net investment income	7,584,127	5,840,146	12,056,513
3. Miscellaneous income	(2,283,948)	(6,024,944)	(6,929,542)
4. Total (Lines 1 to 3)	898,564,615	848,043,576	1,655,806,260
5. Benefit and loss related payments	745,987,637	744,938,727	1,457,747,669
6. Net transfers to Separate Accounts, Segregated Accounts and Protected Cell Accounts			
7. Commissions, expenses paid and aggregate write-ins for deductions	98,376,104	116,303,450	183,747,367
8. Dividends paid to policyholders			
9. Federal and foreign income taxes paid (recovered) net of \$ tax on capital gains (losses)	0	0	0
10. Total (Lines 5 through 9)	844,363,741	861,242,177	1,641,495,036
11. Net cash from operations (Line 4 minus Line 10)	54,200,874	(13,198,601)	14,311,224
Cash from Investments			
12. Proceeds from investments sold, matured or repaid:			
12.1 Bonds	46,734,061	34,536,741	62,103,290
12.2 Stocks	25,488,465	143,900	24,159,500
12.3 Mortgage loans	0	0	0
12.4 Real estate	0	0	0
12.5 Other invested assets	10,455,405	2,241,625	6,013,612
12.6 Net gains or (losses) on cash, cash equivalents and short-term investments	0	0	0
12.7 Miscellaneous proceeds	0	6,445,459	1,217,496
12.8 Total investment proceeds (Lines 12.1 to 12.7)	82,677,931	43,367,725	93,493,898
13. Cost of investments acquired (long-term only):			
13.1 Bonds	56,713,190	10,955,865	64,026,164
13.2 Stocks	1,784,491	2,355,380	18,469,519
13.3 Mortgage loans	0	0	0
13.4 Real estate	0	0	13,287
13.5 Other invested assets	29,141,583	14,841,997	18,025,690
13.6 Miscellaneous applications	20,031,093	9,805,908	0
13.7 Total investments acquired (Lines 13.1 to 13.6)	107,670,357	37,959,150	100,534,661
14. Net increase (or decrease) in contract loans and premium notes	0	0	0
15. Net cash from investments (Line 12.8 minus Line 13.7 and Line 14)	(24,992,426)	5,408,576	(7,040,762)
Cash from Financing and Miscellaneous Sources			
16. Cash provided (applied):			
16.1 Surplus notes, capital notes	(413,795)	66,867	133,734
16.2 Capital and paid in surplus, less treasury stock	0	0	0
16.3 Borrowed funds	(30,016,358)	15,738,980	5,212,646
16.4 Net deposits on deposit-type contracts and other insurance liabilities	0	0	0
16.5 Dividends to stockholders	0	0	0
16.6 Other cash provided (applied)	31,859,089	(16,784,267)	(35,145,949)
17. Net cash from financing and miscellaneous sources (Line 16.1 through Line 16.4 minus Line 16.5 plus Line 16.6)	1,428,936	(978,420)	(29,799,569)
RECONCILIATION OF CASH, CASH EQUIVALENTS AND SHORT-TERM INVESTMENTS			
18. Net change in cash, cash equivalents and short-term investments (Line 11, plus Lines 15 and 17) ..	30,637,384	(8,768,445)	(22,529,108)
19. Cash, cash equivalents and short-term investments:			
19.1 Beginning of year	42,419,458	64,948,565	64,948,565
19.2 End of period (Line 18 plus Line 19.1)	73,056,841	56,180,120	42,419,458

Note: Supplemental disclosures of cash flow information for non-cash transactions:

20.0001.			
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EXHIBIT OF PREMIUMS, ENROLLMENT AND UTILIZATION

	1 Total	Comprehensive (Hospital & Medical)		4 Medicare Supplement	5 Vision Only	6 Dental Only	7 Federal Employees Health Benefit Plan	8 Title XVIII Medicare	9 Title XIX Medicaid	10 Other
		2 Individual	3 Group							
Total Members at end of:										
1. Prior Year	250,138	26,990	216,546	0	0	0	0	6,602	0	0
2. First Quarter	259,996	37,129	216,013	0	0	0	0	6,854	0	0
3. Second Quarter	259,658	35,736	216,898					7,024		
4. Third Quarter	0									
5. Current Year	0									
6. Current Year Member Months	1,563,381	221,272	1,300,745					41,364		
Total Member Ambulatory Encounters for Period:										
7. Physician	583,884	75,651	472,157					36,076		
8. Non-Physician	501,275	81,259	403,030					16,986		
9. Total	1,085,159	156,910	875,187	0	0	0	0	53,062	0	0
10. Hospital Patient Days Incurred	34,752	4,659	25,968					4,125		
11. Number of Inpatient Admissions	7,794	1,072	5,891					831		
12. Health Premiums Written (a)	930,278,366	155,165,560	739,528,943					35,583,863		
13. Life Premiums Direct	0									
14. Property/Casualty Premiums Written	0									
15. Health Premiums Earned	930,278,366	155,165,560	739,528,943					35,583,863		
16. Property/Casualty Premiums Earned	0									
17. Amount Paid for Provision of Health Care Services.....	747,394,119	113,533,941	599,130,329					34,729,849		
18. Amount Incurred for Provision of Health Care Services	759,357,975	119,128,653	604,198,200					36,031,122		

(a) For health premiums written: amount of Medicare Title XVIII exempt from state taxes or fees \$35,583,862

STATEMENT AS OF JUNE 30, 2018 OF THE Harvard Pilgrim Health Care, Inc.

CLAIMS UNPAID AND INCENTIVE POOL, WITHHOLD AND BONUS (Reported and Unreported)

[illegible]

UNDERWRITING AND INVESTMENT EXHIBIT

ANALYSIS OF CLAIMS UNPAID - PRIOR YEAR - NET OF REINSURANCE

Line of Business	Claims Paid Year to Date		Liability End of Current Quarter		5 Claims Incurred in Prior Years (Columns 1 + 3)	6 Estimated Claim Reserve and Claim Liability December 31 of Prior Year
	1 On Claims Incurred Prior to January 1 of Current Year	2 On Claims Incurred During the Year	3 On Claims Unpaid Dec. 31 of Prior Year	4 On Claims Incurred During the Year		
1. Comprehensive (hospital and medical)	72,453,612	615,506,236	11,130,022	109,924,185	83,583,634	101,771,079
2. Medicare Supplement					0	0
3. Dental Only					0	0
4. Vision Only					0	0
5. Federal Employees Health Benefits Plan					0	0
6. Title XVIII - Medicare	6,435,304	28,294,545	453,708	7,907,666	6,889,012	7,562,850
7. Title XIX - Medicaid					0	0
8. Other health					0	0
9. Health subtotal (Lines 1 to 8)	78,888,916	643,800,781	11,583,730	117,831,851	90,472,646	109,333,929
10. Healthcare receivables (a)	2,411,899	15,120,992			2,411,899	17,443,807
11. Other non-health					0	0
12. Medical incentive pools and bonus amounts	21,330,294	3,374,214	17,559,536	20,199,269	38,889,830	45,787,531
13. Totals (Lines 9-10+11+12)	97,807,311	632,054,003	29,143,266	138,031,120	126,950,577	137,677,653

(a) Excludes \$ loans or advances to providers not yet expensed.

1. Summary of Significant Accounting Policies and Going Concern

A. Accounting Practices

The accompanying financial statements of Harvard Pilgrim Health Care, Inc. ("Harvard Pilgrim" or the "Company") have been prepared in accordance with the National Association of Insurance Commissioners ("NAIC") Accounting Practices and Procedures Manual for statutory accounting principles ("NAIC SAP"), which do not differ from the accounting practices prescribed or permitted by the Division of Insurance of the Commonwealth of Massachusetts.

Harvard Pilgrim's net income and capital and surplus, based on NAIC SAP and practices prescribed and permitted by the Commonwealth of Massachusetts, are shown below:

	SSAP #	F/S Page	F/S Line #	June 30, 2018	December 31, 2017
NET INCOME (LOSS)					
(1) State basis (Page 4, Line 32, Columns 2 & 4)	XXX	XXX	XXX	\$ 41,723,775	\$ (8,244,176)
(2) State Prescribed Practices that increase/(decrease) NAIC SAP:					
(3) State Permitted Practices that increase/(decrease) NAIC SAP:					
(4) NAIC SAP (1-2-3=4)	XXX	XXX	XXX	\$ 41,723,775	\$ (8,244,176)
SURPLUS					
(5) State basis (Page 3, Line 33, Columns 3 & 4)	XXX	XXX	XXX	\$ 536,489,205	\$ 477,807,504
(6) State Prescribed Practices that increase/(decrease) NAIC SAP:					
(7) State Permitted Practices that increase/(decrease) NAIC SAP:					
(8) NAIC SAP (5-6-7=8)	XXX	XXX	XXX	\$ 536,489,205	\$ 477,807,504

B. Use of Estimates in the Preparation of the Financial Statements

No significant changes from the Annual Statement for the year ended December 31, 2017.

C. Accounting Policies

No significant changes from the Annual Statement for the year ended December 31, 2017.

Loan-backed Securities

Loan-backed securities are reported at cost upon acquisition, and amortization of premium or discount is calculated using the scientific method and recorded as an adjustment to investment income. These securities are stated at either amortized cost or the lower of amortized cost or fair value. The retrospective adjustment method is used to value all securities.

D. Going Concern

Management continually evaluates the Company's ability to continue as a going concern. After considering management's plans, potential events and principal conditions, there is no substantial doubt about the Company's ability to continue as a going concern.

2. Accounting Changes and Corrections of Errors

No significant changes from the Annual Statement for the year ended December 31, 2017.

3. Business Combinations and Goodwill

No significant changes from the Annual Statement for the year ended December 31, 2017.

4. Discontinued Operations

No significant changes from the Annual Statement for the year ended December 31, 2017.

5. Investments

A. Mortgage Loans – None

B. Debt Restructuring – None

C. Reverse Mortgages – None

D. Loan-Backed Securities

- (1) Prepayment assumptions for single class and multiclass mortgage-backed / asset-backed securities were obtained from third party providers.
- (2) The Company has the ability and intent to retain all loan-backed and structured securities for the period of time sufficient to recover the amortized cost basis. The Company did not recognize any other-than-temporary impairments on loan backed securities for the six months ended June 30, 2018.
- (3) The Company did not hold any securities with a recognized other-than-temporary impairment on June 30, 2018.
- (4) For all impaired securities (fair value is less than cost or amortized cost) for which other-than-temporary impairment has not been recognized in earnings as a realized loss (including securities with a recognized other-than-temporary impairment for non-interest related declines when a non-recognized interest related impairment remains), the aggregate amount of unrealized losses and related fair value as of June 30, 2018 are as follows:
 - a. The aggregate amount of unrealized losses:

1. Less than 12 Months	\$ (1,908,325)
2. 12 Months or Longer	\$ (1,675,423)
 - b. The aggregate related fair value of securities with unrealized losses:

1. Less than 12 Months	\$ 96,053,426
2. 12 Months or Longer	\$ 46,254,983

E. Dollar Repurchase Agreements and/or Securities Lending Transactions – None

F. Repurchase Agreements Transactions Accounted for as Secured Borrowing – None

G. Reverse Repurchase Agreements Transactions Accounted for as Secured Borrowing – None

H. Repurchase Agreements Transactions Accounted for as a Sale – None

I. Reverse Repurchase Agreements Transactions Accounted for as a Sale – None

J. Real Estate

No significant changes from the Annual Statement for the year ended December 31, 2017.

K. Low-Income Housing Tax Credits (LIHTC) – None

L. Restricted Assets

No significant changes from the Annual Statement for the year ended December 31, 2017.

M. Working Capital Finance Investments – None

N. Offsetting and Netting of Assets and Liabilities – None

O. Structured Notes – None

P. 5* Securities – None

Q. Short Sales – None

R. Prepayment Penalty and Acceleration Fees

No significant changes from the Annual Statement for the year ended December 31, 2017.

6. Joint Ventures, Partnerships and Limited Liability Companies

No significant changes from the Annual Statement for the year ended December 31, 2017.

7. Investment Income

No significant changes from the Annual Statement for the year ended December 31, 2017.

8. Derivative Instruments

No significant changes from the Annual Statement for the year ended December 31, 2017.

9. Income Taxes

No significant changes from the Annual Statement for the year ended December 31, 2017.

10. Information Concerning Parent, Subsidiaries, Affiliates and Other Related Parties

No significant changes from the Annual Statement for the year ended December 31, 2017.

11. Debt

A. In March 2018, the Company received approval from the Massachusetts Commissioner of Insurance to pay off in full the HEFA Bonds dated July 15, 1998, for approximately \$20.5 million, which represents the full remaining principal and interest as due on July 1, 2018.

B. Federal Home Loan Bank ("FHLB") Agreements

(1) In April 2015, Harvard Pilgrim became a member of the FHLB of Boston with an initial membership stock investment of \$0.7 million. Through its membership, Harvard Pilgrim has the ability to conduct business activity (borrowings) with the FHLB. The Company has determined the maximum borrowing capacity as \$30.0 million and has based this amount on anticipated borrowing and cash flow needs. As of June 30, 2018, Harvard Pilgrim had no outstanding loan.

(2) FHLB Capital Stock:

a. Aggregate Totals

	Total
1. Current Year.....	
(a) Membership Stock - Class A.....	\$..... 0
(b) Membership Stock - Class B.....	402,465
(c) Activity Stock.....	0
(d) Excess Stock.....	61,235
(e) Aggregate Total (a+b+c+d).....	463,700
(f) Actual or estimated Borrowing Capacity as Determined by the Insurer.....	\$..... 30,000,000
	Total
2. Prior Year - End.....	
(a) Membership Stock - Class A.....	\$..... 0
(b) Membership Stock - Class B.....	421,404
(c) Activity Stock.....	1,200,000
(d) Excess Stock.....	96
(e) Aggregate Total (a+b+c+d).....	1,621,500
(f) Actual or estimated Borrowing Capacity as Determined by the Insurer.....	\$..... 30,000,000

b. Membership Stock (Class A and B) Eligible and Not Eligible for Redemption

Membership Stock	1	2	Eligible for Redemption			
	Current Year	Not Eligible for Redemption	3	4	5	6
	Total (2+3+4+5+6)		Less Than 6 Months	Less Than 1 Year	1 to Less Than 3 Years	3 to 5 Years
1. Class A.....	\$..... 0	0	0	0	0	0
2. Class B.....	\$..... 463,700	402,465	61,235	0	0	0

(3) Collateral Pledged to FHLB:

a. Amount Pledged as of Reporting Date

	1	2	3
	Fair Value	Carrying Value	Aggregate Total Borrowing
1. Current Year Total Collateral Pledged.....	0	0	0
2. Prior Year-End Total Collateral Pledged.....	32,967,033	33,531,355	30,000,000

b. Maximum Amount Pledged During Reporting Period

	1	2	3
	Fair Value	Carrying Value	Amount Borrowed at Time of Maximum Collateral
1. Current Year Total Maximum Collateral Pledged.....	0	0	0
2. Prior Year-End Total Maximum Collateral Pledged.....	32,967,033	33,531,355	30,000,000

(4) Borrowed from FHLB:

a. Amount Pledged as of Reporting Date

	Total	Funding Agreements Reserves Established
1. Current Year		
(a) Debt.....	\$..... 0	XXX
(b) Funding Agreements.....	0	0
(c) Other.....	0	XXX
(d) Aggregate Total (a+b+c).....	\$..... 0	0
2. Prior Year-end		
(a) Debt.....	\$..... 30,000,000	XXX
(b) Funding Agreements.....	0	0
(c) Other.....	0	XXX
(d) Aggregate Total (a+b+c).....	\$..... 30,000,000	0

b. Maximum Amount during Reporting Period - Current Year

	Total
1. Debt.....	\$..... 0
2. Funding Agreements.....	0
3. Other.....	0
4. Aggregate Total (1+2+3).....	\$..... 0

c. FHLB Prepayment Obligations

	Does the company have prepayment obligations under the following arrangements (YES/NO)?
1. Debt.....	YES
2. Funding Agreements.....	NO
3. Other.....	NO

12. Retirement Plans, Deferred Compensation, Postemployment Benefits and Compensated Absences and Other Postretirement Benefit Plans

A. Defined Benefit Plan

(4) The following table represents components of the net periodic benefit cost of the postretirement medical plan for the periods ending June 30, 2018 and December 31, 2017:

	Pension Benefits		Postretirement Benefits		Postemployment & Compensated Absence Benefits	
	2018	2017	2018	2017	2018	2017
a. Service cost			\$ -	\$ 22,524		
b. Interest cost			101,367	286,656		
c. Expected return on plan assets						
d. Amortization of unrecognized transition obligation or transition asset						
e. Amounts of recognized gains and losses			1,036			
f. Amount of prior service cost recognized						
g. Amount of gain or loss recognized due to a settlement of curtailment				(1,569,822)		
h. Total net periodic benefit cost			\$ 102,403	\$(1,260,642)		

B. Investment Policies and Strategies of Plan Assets – Not applicable

C. Fair value of Each Class of Plan Assets – Not applicable

D. Basis Used to Determine the Overall Expected Long-Term Rate of Return on Asset Assumptions – Not applicable

E. Defined Contribution Plan

No significant changes from the Annual Statement for the year ended December 31, 2017.

F. Multiemployer Plans – Not applicable

G. Consolidated/Holding Company Plans – Not applicable

H. Postretirement Benefits and Compensated Absences – Not applicable

I. Impact of Medicare Modernization Act on Postretirement Benefits (INT 04-17) – Not applicable

13. Capital and Surplus, Shareholders’ Dividend Restrictions and Quasi-Reorganization

No significant changes from the Annual Statement for the year ended December 31, 2017, except as described below.

(9) Changes in balances of special surplus funds from the prior year are due to ACA Section 9010 Assessment 2019 Moratorium, which states that the monthly segregation of surplus is not required in 2018.

14. Liabilities, Contingencies and Assessments

A. Contingent Commitments

No significant changes from the Annual Statement for the year ended December 31, 2017.

B. Assessments

No significant changes from the Annual Statement for the year ended December 31, 2017.

C. Gain Contingencies – None

D. Claims Related Extra Contractual Obligations and Bad Faith Losses Stemming from Lawsuits – None

E. Joint and Several Liabilities – None

F. All Other Contingencies

No significant changes from the Annual Statement for the year ended December 31, 2017.

15. Leases

No significant changes from the Annual Statement for the year ended December 31, 2017.

16. Information about Financial Instruments with Off-Balance Sheet Risk and Financial Instruments with Concentrations of Credit Risk

No significant changes from the Annual Statement for the year ended December 31, 2017.

17. Sale, Transfer and Servicing of Financial Assets and Extinguishments of Liabilities

A. Transfers of Receivables Reported as Sales – None

B. Transfers and Servicing of Financial Assets – None

C. Wash Sales – None

18. Gain or Loss to the Reporting Entity from Uninsured Plans and the Uninsured Portion of Partially Insured Plans

A. ASO Plans

No significant changes from the Annual Statement for the year ended December 31, 2017.

B. ASC Plans – None

C. Medicare or Other Similarly Structured Cost Based Reimbursement Contracts – None

19. Direct Premium Written/Produced by Managing General Agents/Third Party Administrators

No significant changes from the Annual Statement for the year ended December 31, 2017.

20. Fair Value Measurement

A. Assets and Liabilities Measured at Fair Value

Harvard Pilgrim's financial assets and liabilities carried at fair value have been classified, for disclosure purposes, based on a hierarchy defined by Statement of Statutory Accounting Principles No. 100, *Fair Value Measurements*.

(1) Fair Value Measurements at the reporting date:

Description	Level 1	Level 2	Level 3	Total
a. Assets at fair value				
Bonds				
Indust. & misc.	\$ -	\$ 725,200	\$ -	\$ 725,200
Total bonds	\$ -	\$ 725,200	\$ -	\$ 725,200
Common stock				
Industrial & misc.	\$ 463,700	\$ -	\$ -	\$ 463,700
Mutual funds	138,501,667	-	-	138,501,667
Total common stocks	\$138,965,367	\$ -	\$ -	\$138,965,367
Total assets at fair value	<u>\$138,965,367</u>	<u>\$ 725,200</u>	<u>\$ -</u>	<u>\$139,690,567</u>

(a) There were no transfers between Level 1 and Level 2 during the six month period ended June 30, 2018.

(2) Fair value measurements in Level 3 of the fair value hierarchy as of June 30, 2018 – None

(3) The policy on the timing of recognizing transfers in and out of Level 3: Transfers in and out of Level 3 securities are recognized at the end of the reporting period.

(4) For fair value measurements categorized within Level 2 and Level 3 of the fair value hierarchy, the valuation technique(s) and the inputs used in the fair value measurement: fair value measurements of securities within the Level 2 and Level 3 hierarchy are determined using the NAIC approved independent third party pricing vendor as of June 30, 2018. FHLB Class B stock is valued using certain observable and unobservable inputs provided by current and past market conditions as well as issuer historical and guaranteed pricing.

(5) As of June 30, 2018, the Company did not have any derivative assets or liabilities.

B. Other Fair Value Measurements – Not applicable

C. The Aggregate Fair Value by Hierarchical Level as of June 30, 2018:

Type of Financial Instrument	Aggregate Fair Value	Admitted Assets	Level 1	Level 2	Level 3	Not Practicable (Carrying Value)
Bonds	\$ 288,105,234	\$ 291,710,149	\$ -	\$ 288,105,234	\$ -	\$ -
Common stock	138,965,367	138,965,367	138,965,367	-	-	-
Cash equivalents	80,082,651	80,082,651	80,082,651	-	-	-
Total	\$ 507,153,252	\$ 510,758,167	\$ 219,048,018	\$ 288,105,234	\$ -	\$ -

D. Not Practicable to Estimate Fair Value – Not applicable

21. Other Items

A. Extraordinary Items – None

B. Troubled Debt Restructuring – None

C. Other Disclosures and Unusual Items

No significant changes from the Annual Statement for the year ended December 31, 2017.

D. Business Interruption Insurance Recoveries – None

E. State Transferable and Non-transferable Tax Credits – None

F. Subprime Mortgage Related Risk Exposure

No significant changes from the Annual Statement for the year ended December 31, 2017.

G. Retained Assets – None

H. Insurance-Linked Securities (ILS) Contracts – None

22. Events Subsequent

Harvard Pilgrim has evaluated events and transactions subsequent to June 30, 2018, through August 14, 2018, the date the financial statements are available for issuance and has determined there were no material events or transactions which require adjustment to, or disclosure in, the financial statements.

23. Reinsurance

A. Ceded Reinsurance Report

No significant changes from the Annual Statement for the year ended December 31, 2017.

B. Uncollectible Reinsurance

No significant changes from the Annual Statement for the year ended December 31, 2017.

C. Commutation of Ceded Reinsurance – None

D. Certified Reinsurer rating downgraded or status subject to revocation – None

24. Retrospectively Rated Contracts & Contracts Subject to Redetermination

- A. No significant changes from the Annual Statement for the year ended December 31, 2017.
- B. No significant changes from the Annual Statement for the year ended December 31, 2017.
- C. No significant changes from the Annual Statement for the year ended December 31, 2017.
- D. No significant changes from the Annual Statement for the year ended December 31, 2017.
- E. Risk Sharing Provisions of the Affordable Care Act

(1) Did the reporting entity write accident and health insurance premium which is subject to the ACA risk -sharing provisions (YES or NO)? YES

(2) Impact of Risk-Sharing Provisions of the ACA on Admitted Assets, Liabilities and Revenue for the Current Year are below:

a. Permanent ACA Risk Adjustment Program:	AMOUNT
Assets:	
1. Premium adjustments receivable due to ACA Risk Adjustment (including high risk pool payments)..<	\$ 32,124,740
Liabilities:	
2. Risk adjustment user fees payable for ACA Risk Adjustment.....	94,458
3. Premium adjustments payable due to ACA Risk Adjustment (including high risk pool payments).....	10,579,291
Operations (Revenue & Expense):	
4. Reported as revenue in premium for accident and health contracts (written/collected) due to ACA Risk Adjustment (increase) decrease to revenue.....	(30,552,627)
5. Reported in expenses as ACA risk adjustment user fees (incurred/paid).....	40,633
b. Transitional ACA Reinsurance Program:	
Assets:	
1. Amounts recoverable for claims paid due to ACA Reinsurance.....	44,739
2. Amounts recoverable for claims unpaid due to ACA Reinsurance (Contra Liability).....	-
3. Amounts receivable relating to uninsured plans for contributions for ACA Reinsurance.....	-
Liabilities:	
4. Liabilities for contributions payable due to ACA Reinsurance - not reported as ceded premium.....	-
5. Ceded reinsurance premiums payable due to ACA Reinsurance.....	-
6. Liabilities for amounts held under uninsured plans contributions for ACA Reinsurance.....	-
Operations (Revenue & Expense):	
7. Ceded reinsurance premiums due to ACA Reinsurance.....	-
8. Reinsurance recoveries (income statement) due to ACA Reinsurance payments or expected payments.....	-
9. ACA Reinsurance contributions - not reported as ceded premium.....	-
c. Temporary ACA Risk Corridors Program:	
Assets:	
1. Accrued retrospective premium due to ACA Risk Corridors.....	-
Liabilities:	
2. Reserve for rate credits or policy experience rating refunds due to ACA Risk Corridors.....	-
Operations (Revenue & Expense):	
3. Effect of ACA Risk Corridors on net premium income (paid/received).....	-
4. Effect of ACA Risk Corridors on change in reserves for rate credits.....	-

(3) Roll forward of prior year ACA risk-sharing provisions for the following asset (gross of any non-admission) and liability balances, along with the reasons for adjustments to prior year balance:

STATEMENT AS OF JUNE 30, 2018 OF THE Harvard Pilgrim Health Care, Inc.

		Accrued During the Prior Year on Business Written Before December 31 of the Prior Year		Received or Paid as of the Current Year on Business Written Before December 31 of the Prior Year		Differences		Adjustments			Unsettled Balances as of the Reporting Date	
						Prior Year Accrued Less Payments (Col 1 - 3)	Prior Year Accrued Less Payments (Col 2 - 4)	To Prior Year Balances	To Prior Year Balances		Cumulative Balance from Prior Years (Col 1 - 3 + 7)	Cumulative Balance from Prior Years (Col 2 - 4 + 8)
		1	2	3	4	5	6	7	8		9	10
		Receivable	(Payable)	Receivable	(Payable)	Receivable	(Payable)	Receivable	(Payable)	Ref	Receivable	(Payable)
a. Permanent ACA Risk Adjustment Program:												
1. Premium adjustments receivable (including high risk pool payments)		-	-	-	-	-	-	25,999,484	-	A	25,999,483	-
2. Premium adjustments (payable) (including high risk pool payments)		-	(9,007,180)	-	-	-	(9,007,180)	-	1,465,817	B	-	(7,541,363)
3. Subtotal ACA Permanent Risk Adjustment Program		-	(9,007,180)	-	-	-	(9,007,180)	25,999,484	1,465,817		25,999,483	(7,541,363)
b. Transitional ACA Reinsurance Program:												
1. Amounts recoverable for claims paid		1,312,458	-	1,267,719	-	44,739	-	-	-	C	44,739	-
2. Amounts recoverable for claims unpaid (contra liability)		-	-	-	-	-	-	-	-	D	-	-
3. Amounts receivable relating to uninsured plans		-	-	-	-	-	-	-	-	E	-	-
4. Liabilities for contributions payable due to ACA Reinsurance not reported as ceded premiums			-	-	-	-	-		-	F	-	-
5. Ceded reinsurance premiums payable			-	-	-	-	-	-	-	G	-	-
6. Liabilities for amounts held under uninsured plans		-	-	-	-	-	-	-	-	H	-	-
7. Subtotal ACA Transitional Reinsurance Program		1,312,458	-	1,267,719	-	44,739	-	-	-		44,739	-
c. Temporary ACA Risk Corridors Program:												
1. Accrued retrospective premium		-	-	-	-	-	-	-	-	I	-	-
2. Reserve for rate credits or policy experience rating refunds		-	-	-	-	-	-	-	-	J	-	-
3. Subtotal ACA Risk Corridors Program		-	-	-	-	-	-	-	-		-	-
d. Total for ACA risk Sharing Provisions		1,312,458	(9,007,180)	1,267,719	-	44,739	(9,007,180)	25,999,484	1,465,817		26,044,222	(7,541,363)

Explanations of Adjustments:

- A The premium adjustments receivable under the permanent ACA Risk Adjustment program represents a change in previously estimated amounts to reflect the final settlement notification for the year ended December 31, 2017.
- B The premium adjustments payable under the permanent ACA Risk Adjustment program represents a change in previously estimated amounts to reflect the final settlement notification for the year ended December 31, 2017.

(4)Roll-Forward of Risk Corridors Asset and Liability Balances by Program Benefit Year:

		Accrued During the Prior Year on Business Written Before December 31 of the Prior Year		Received or Paid as of the Current Year on Business Written Before December 31 of the Prior Year		Differences		Adjustments			Unsettled Balances as of the Reporting Date	
						Prior Year Accrued Less Payments (Col 1 - 3)	Prior Year Accrued Less Payments (Col 2 - 4)	To Prior Year Balances	To Prior Year Balances		Cumulative Balance from Prior Years (Col 1-3+7)	Cumulative Balance from Prior Years (Col 2-4+8)
		1	2	3	4	5	6	7	8		9	10
Risk Corridors Program Year:		Receivable	(Payable)	Receivable	(Payable)	Receivable	(Payable)	Receivable	(Payable)	Ref	Receivable	(Payable)
2014	Accrued Retrospective premium	0	0	0	0	0	0	0	0	A	0	0
	Reserve for rate credits or policy experience rating refunds	0	0	0	0	0	0	0	0	B	0	0
2015	Accrued Retrospective premium	0	0	0	0	0	0	0	0	C	0	0
	Reserve for rate credits or policy experience rating refunds	0	0	0	0	0	0	0	0	D	0	0
2016	Accrued Retrospective premium	0	0	0	0	0	0	0	0	E	0	0
	Reserve for rate credits or policy experience rating refunds	0	0	0	0	0	0	0	0	F	0	0
Total for Risk Corridor		0	0	0	0	0	0	0	0		0	0

(5)ACA Risk Corridors Receivable as of Reporting Date:

ACA Risk Corridor Receivables by Risk Corridor program year, notwithstanding collectibility concerns.

Risk Corridors Program Year:	(A) Estimated Amount to be Filed or Final Amount Filed with CMS	(B) Non-Accrued Amounts for Impairment or Other reasons	(C) Amounts received from CMS	(D)=(A)-(B)-(C) Asset Balance (Gross of Non-admission)	(E) Non-admitted Amount	(F)=(D)-(E) Net Admitted Asset
2014	\$ 0	\$ 0	\$ 0	\$ 0	\$ 0	\$ 0
2015	0	0	0	0	0	0
2016	9,883,052	9,883,052	0	0	0	0
Total	\$ 9,883,052	\$ 9,883,052	\$ 0	\$ 0	\$ 0	\$ 0

Harvard Pilgrim considered the most recent and reliable information in its estimate of the collectibility of the ACA Risk Corridors Program. Due to the lack of appropriation for this program by the Federal Government, Harvard Pilgrim has not recognized this receivable as the timing of the payment is uncertain.

25. Change in Incurred Claims and Claim Adjustment Expenses

Reserves, net of healthcare receivables, as of December 31, 2017 were \$137.7 million. As of June 30, 2018, \$100.3 million has been paid for incurred claims and claim adjustment expenses attributable to insured events of prior years. Reserves remaining for prior year's net of health care receivables are \$26.7 million. Therefore, there has been a \$10.7 million favorable prior-year development since December 31, 2017. The favorable development is generally a result of ongoing analysis of recent loss development trends. Original estimates are increased or decreased, as additional information becomes known regarding individual claims. Harvard Pilgrim does not have any retrospectively rated policies.

26. Intercompany Pooling Arrangements

No significant changes from the Annual Statement for the year ended December 31, 2017.

27. Structured Settlements

No significant changes from the Annual Statement for the year ended December 31, 2017.

28. Health Care Receivables

A. Pharmaceutical rebate receivables

No significant changes from the Annual Statement for the year ended December 31, 2017.

B. Risk sharing receivables

No significant changes from the Annual Statement for the year ended December 31, 2017.

29. Participating Policies

No significant changes from the Annual Statement for the year ended December 31, 2017.

30. Premium Deficiency Reserves

(1) Liability carried for premium deficiency reserves	\$2,424,230
(2) Date of the most recent evaluation of this liability	December 31, 2017
(3) Was anticipated investment income utilized in this calculation?	Yes <input checked="" type="checkbox"/> No <input type="checkbox"/>

31. Anticipated Salvage and Subrogation

No significant changes from the Annual Statement for the year ended December 31, 2017.

GENERAL INTERROGATORIES

PART 1 - COMMON INTERROGATORIES

GENERAL

- 1.1

Did the reporting entity experience any material transactions requiring the filing of Disclosure of Material Transactions with the State of Domicile, as required by the Model Act?

Yes [] No [X]
- 1.2

If yes, has the report been filed with the domiciliary state?

Yes [] No []
- 2.1

Has any change been made during the year of this statement in the charter, by-laws, articles of incorporation, or deed of settlement of the reporting entity?

Yes [] No [X]
- 2.2

If yes, date of change:
- 3.1

Is the reporting entity a member of an Insurance Holding Company System consisting of two or more affiliated persons, one or more of which is an insurer?
If yes, complete Schedule Y, Parts 1 and 1A.

Yes [X] No []
- 3.2

Have there been any substantial changes in the organizational chart since the prior quarter end?

Yes [] No [X]
- 3.3

If the response to 3.2 is yes, provide a brief description of those changes.
- 3.4

Is the reporting entity publicly traded or a member of a publicly traded group?

Yes [] No [X]
- 3.5

If the response to 3.4 is yes, provide the CIK (Central Index Key) code issued by the SEC for the entity/group.
- 4.1

Has the reporting entity been a party to a merger or consolidation during the period covered by this statement?

Yes [] No [X]
- 4.2

If yes, provide the name of the entity, NAIC Company Code, and state of domicile (use two letter state abbreviation) for any entity that has ceased to exist as a result of the merger or consolidation.

1	2	3
Name of Entity	NAIC Company Code	State of Domicile
5.

If the reporting entity is subject to a management agreement, including third-party administrator(s), managing general agent(s), attorney-in-fact, or similar agreement, have there been any significant changes regarding the terms of the agreement or principals involved?
If yes, attach an explanation.

Yes [] No [X] N/A []
- 6.1

State as of what date the latest financial examination of the reporting entity was made or is being made.

12/31/2016
- 6.2

State the as of date that the latest financial examination report became available from either the state of domicile or the reporting entity. This date should be the date of the examined balance sheet and not the date the report was completed or released.

12/31/2016
- 6.3

State as of what date the latest financial examination report became available to other states or the public from either the state of domicile or the reporting entity. This is the release date or completion date of the examination report and not the date of the examination (balance sheet date).

06/14/2018
- 6.4

By what department or departments?
Massachusetts Division of Insurance
- 6.5

Have all financial statement adjustments within the latest financial examination report been accounted for in a subsequent financial statement filed with Departments?

Yes [] No [] N/A [X]
- 6.6

Have all of the recommendations within the latest financial examination report been complied with?

Yes [] No [] N/A [X]
- 7.1

Has this reporting entity had any Certificates of Authority, licenses or registrations (including corporate registration, if applicable) suspended or revoked by any governmental entity during the reporting period?

Yes [] No [X]
- 7.2

If yes, give full information:
- 8.1

Is the company a subsidiary of a bank holding company regulated by the Federal Reserve Board?

Yes [] No [X]
- 8.2

If response to 8.1 is yes, please identify the name of the bank holding company.
- 8.3

Is the company affiliated with one or more banks, thrifts or securities firms?

Yes [] No [X]
- 8.4

If response to 8.3 is yes, please provide below the names and location (city and state of the main office) of any affiliates regulated by a federal regulatory services agency [i.e. the Federal Reserve Board (FRB), the Office of the Comptroller of the Currency (OCC), the Federal Deposit Insurance Corporation (FDIC) and the Securities Exchange Commission (SEC)] and identify the affiliate's primary federal regulator.

1	2	3	4	5	6
Affiliate Name	Location (City, State)	FRB	OCC	FDIC	SEC

GENERAL INTERROGATORIES

- 9.1

Are the senior officers (principal executive officer, principal financial officer, principal accounting officer or controller, or persons performing similar functions) of the reporting entity subject to a code of ethics, which includes the following standards? (a) Honest and ethical conduct, including the ethical handling of actual or apparent conflicts of interest between personal and professional relationships; (b) Full, fair, accurate, timely and understandable disclosure in the periodic reports required to be filed by the reporting entity; (c) Compliance with applicable governmental laws, rules and regulations; (d) The prompt internal reporting of violations to an appropriate person or persons identified in the code; and (e) Accountability for adherence to the code.

Yes [X] No []
- 9.11

If the response to 9.1 is No, please explain:
- 9.2

Has the code of ethics for senior managers been amended?

Yes [] No [X]
- 9.21

If the response to 9.2 is Yes, provide information related to amendment(s).
- 9.3

Have any provisions of the code of ethics been waived for any of the specified officers?

Yes [] No [X]
- 9.31

If the response to 9.3 is Yes, provide the nature of any waiver(s).

FINANCIAL

- 10.1

Does the reporting entity report any amounts due from parent, subsidiaries or affiliates on Page 2 of this statement?

Yes [X] No []
- 10.2

If yes, indicate any amounts receivable from parent included in the Page 2 amount:

\$

INVESTMENT

- 11.1

Were any of the stocks, bonds, or other assets of the reporting entity loaned, placed under option agreement, or otherwise made available for use by another person? (Exclude securities under securities lending agreements.)

Yes [] No [X]
- 11.2

If yes, give full and complete information relating thereto:
12.

Amount of real estate and mortgages held in other invested assets in Schedule BA:

\$
13.

Amount of real estate and mortgages held in short-term investments:

\$
- 14.1

Does the reporting entity have any investments in parent, subsidiaries and affiliates?

Yes [X] No []
- 14.2

If yes, please complete the following:
- | | 1 | 2 |
|---|---|--|
| | Prior Year-End Book/Adjusted Carrying Value | Current Quarter Book/Adjusted Carrying Value |
| 14.21 Bonds | \$0 | \$ |
| 14.22 Preferred Stock | \$0 | \$ |
| 14.23 Common Stock | \$213,577,314 | \$230,053,542 |
| 14.24 Short-Term Investments | \$0 | \$ |
| 14.25 Mortgage Loans on Real Estate | \$0 | \$ |
| 14.26 All Other | \$0 | \$ |
| 14.27 Total Investment in Parent, Subsidiaries and Affiliates (Subtotal Lines 14.21 to 14.26) | \$213,577,314 | \$230,053,542 |
| 14.28 Total Investment in Parent included in Lines 14.21 to 14.26 above | \$ | \$ |
- 15.1

Has the reporting entity entered into any hedging transactions reported on Schedule DB?

Yes [] No [X]
- 15.2

If yes, has a comprehensive description of the hedging program been made available to the domiciliary state? If no, attach a description with this statement.

Yes [] No []

STATEMENT AS OF JUNE 30, 2018 OF THE Harvard Pilgrim Health Care, Inc.

GENERAL INTERROGATORIES

16. For the reporting entity's security lending program, state the amount of the following as of the current statement date:
- 16.1

Total fair value of reinvested collateral assets reported on Schedule DL, Parts 1 and 2.

\$

0
- 16.2

Total book adjusted/carrying value of reinvested collateral assets reported on Schedule DL, Parts 1 and 2

\$

0
- 16.3

Total payable for securities lending reported on the liability page.

\$

0

17. Excluding items in Schedule E - Part 3 - Special Deposits, real estate, mortgage loans and investments held physically in the reporting entity's offices, vaults or safety deposit boxes, were all stocks, bonds and other securities, owned throughout the current year held pursuant to a custodial agreement with a qualified bank or trust company in accordance with Section 1, III - General Examination Considerations, F. Outsourcing of Critical Functions, Custodial or Safekeeping Agreements of the NAIC Financial Condition Examiners Handbook? Yes ☒ No ☐

- 17.1 For all agreements that comply with the requirements of the NAIC Financial Condition Examiners Handbook, complete the following:

1 Name of Custodian(s)	2 Custodian Address
BANK OF AMERICA, N.A. , GLOBAL CUSTODY & AGENCY SOLUTIONS	150 N. COLLEGE ST. CHARLOTTE, NC 28255

- 17.2 For all agreements that do not comply with the requirements of the NAIC Financial Condition Examiners Handbook, provide the name, location and a complete explanation:

1 Name(s)	2 Location(s)	3 Complete Explanation(s)

- 17.3 Have there been any changes, including name changes, in the custodian(s) identified in 17.1 during the current quarter? Yes ☐ No ☒

- 17.4 If yes, give full information relating thereto:

1 Old Custodian	2 New Custodian	3 Date of Change	4 Reason

- 17.5 Investment management – Identify all investment advisors, investment managers, broker/dealers, including individuals that have the authority to make investment decisions on behalf of the reporting entity. For assets that are managed internally by employees of the reporting entity, note as such. ["...that have access to the investment accounts"; "...handle securities"]

1 Name of Firm or Individual	2 Affiliation
DEUTSCHE INVESTMENT MANAGEMENT AMERICAS INC.	U
FIDELITY MANAGEMENT & RESEARCH COMPANY	U
THE VANGUARD GROUP, INC.	U
PRINCIPAL REAL ESTATE INVESTORS LLC	U
MORGAN STANLEY REAL ESTATE ADVISOR, INC.	U
AUDAX GROUP	U
HLM MANAGEMENT CO., LLC	U
BARINGS LLC	U
LEERINK PARTNERS LLC	U
PINEBRIDGE INVESTMENTS LLC	U

- 17.5097 For those firms/individuals listed in the table for Question 17.5, do any firms/individuals unaffiliated with the reporting entity (i.e. designated with a "U") manage more than 10% of the reporting entity's assets? Yes ☒ No ☐

- 17.5098 For firms/individuals unaffiliated with the reporting entity (i.e. designated with a "U") listed in the table for Question 17.5, does the total assets under management aggregate to more than 50% of the reporting entity's assets? Yes ☐ No ☒

- 17.6 For those firms or individuals listed in the table for 17.5 with an affiliation code of "A" (affiliated) or "U" (unaffiliated), provide the information for the table below.

1 Central Registration Depository Number	2 Name of Firm or Individual	3 Legal Entity Identifier (LEI)	4 Registered With	5 Investment Management Agreement (IMA) Filed
104518	DEUTSCHE INVESTMENT MANAGEMENT AMERICAS, INC.	CZ83K4EEEX8QVCT3B128	Securities and Exchange Commission	DS
108281	FIDELITY MANAGEMENT & RESEARCH COMPANY	Z26LT2N3NO13KK7Y9Z32	Securities and Exchange Commission	DS
105958	THE VANGUARD GROUP, INC	22FEK1WAFY38KJJVTQ65	Securities and Exchange Commission	DS
109008	PRINCIPAL REAL ESTATE INVESTORS LLC	549300BAB1OZPCNHMB89	Securities and Exchange Commission	DS
106006	BARINGS LLC	ANDKRHQKPRRG4Q2KLR05	Securities and Exchange Commission	DS
159458	AUDAX GROUP	none	Securities and Exchange Commission	DS
162337	HLM MANAGEMENT CO., LLC	none	Securities and Exchange Commission	DS
105496	T. ROWE PRICE SERVICES, INC. FINANCIAL INSTITUTIONS SERVICES	549300JG032N1W871KH73	Securities and Exchange Commission	DS
127488	MORGAN STANLEY REAL ESTATE ADVISOR, INC.	549300N35MH5UNDKUZ51	Securities and Exchange Commission	DS
39011	LEERINK PARTNERS LLC	549300AAH7U76CEUB194	Securities and Exchange Commission	DS
105926	PINEBRIDGE INVESTMENTS LLC	5493007FM4Z08UJHBK70	Securities and Exchange Commission	DS

- 18.1 Have all the filing requirements of the Purposes and Procedures Manual of the NAIC Investment Analysis Office been followed? Yes ☒ No ☐

- 18.2 If no, list exceptions:

19. By self-designating 5*GI securities, the reporting entity is certifying the following elements for each self-designated 5*GI security:
- a.

Documentation necessary to permit a full credit analysis of the security does not exist.
- b.

Issuer or obligor is current on all contracted interest and principal payments.
- c.

The insurer has an actual expectation of ultimate payment of all contracted interest and principal.

- Has the reporting entity self-designated 5*GI securities? Yes ☐ No ☒

GENERAL INTERROGATORIES

PART 2 - HEALTH

1.

Operating Percentages:

1.1 A&H loss percent

83.0 %

1.2 A&H cost containment percent

1.4 %

1.3 A&H expense percent excluding cost containment expenses

12.8 %

2.1

Do you act as a custodian for health savings accounts?

Yes [] No [X]

2.2

If yes, please provide the amount of custodial funds held as of the reporting date

\$

2.3

Do you act as an administrator for health savings accounts?

Yes [] No [X]

2.4

If yes, please provide the balance of the funds administered as of the reporting date

\$

3.

Is the reporting entity licensed or chartered, registered, qualified, eligible or writing business in at least two states?

Yes [X] No []

3.1

If no, does the reporting entity assume reinsurance business that covers risks residing in at least one state other than the state of domicile of the reporting entity?

Yes [] No []

STATEMENT AS OF JUNE 30, 2018 OF THE Harvard Pilgrim Health Care, Inc.

SCHEDULE S - CEDED REINSURANCE

Showing All New Reinsurance Treaties - Current Year to Date

[illegible]

SCHEDULE T - PREMIUMS AND OTHER CONSIDERATIONS

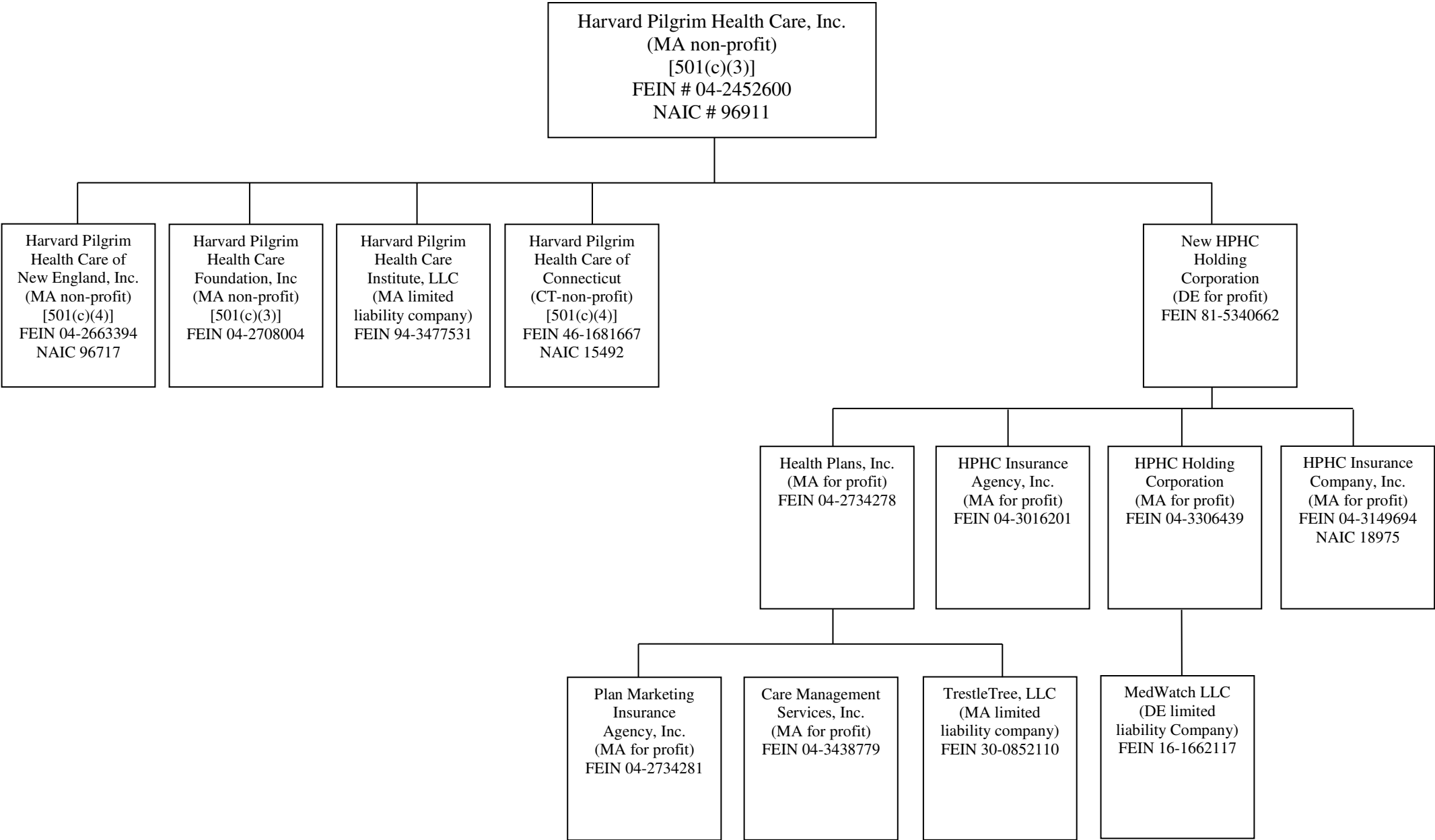
Current Year to Date - Allocated by States and Territories

			1	Direct Business Only						
			2	3	4	5 Federal Employees Health Benefits Program Premiums	6 Life and Annuity Premiums & Other Considerations	7 Property/ Casualty Premiums	8 Total Columns 2 Through 7	9 Deposit-Type Contracts
States, etc.			Active Status (a)	Accident and Health Premiums	Medicare Title XVIII	Medicaid Title XIX				
1.	Alabama	AL	N						0	
2.	Alaska	AK	N						0	
3.	Arizona	AZ	N						0	
4.	Arkansas	AR	N						0	
5.	California	CA	N						0	
6.	Colorado	CO	N						0	
7.	Connecticut	CT	N						0	
8.	Delaware	DE	N						0	
9.	District of Columbia	DC	N						0	
10.	Florida	FL	N						0	
11.	Georgia	GA	N						0	
12.	Hawaii	HI	N						0	
13.	Idaho	ID	N						0	
14.	Illinois	IL	N						0	
15.	Indiana	IN	N						0	
16.	Iowa	IA	N						0	
17.	Kansas	KS	N						0	
18.	Kentucky	KY	N						0	
19.	Louisiana	LA	N						0	
20.	Maine	ME	L	234,725,411	5,645,982				240,371,393	
21.	Maryland	MD	N						0	
22.	Massachusetts	MA	L	659,969,092	29,937,881				689,906,973	
23.	Michigan	MI	N						0	
24.	Minnesota	MN	N						0	
25.	Mississippi	MS	N						0	
26.	Missouri	MO	N						0	
27.	Montana	MT	N						0	
28.	Nebraska	NE	N						0	
29.	Nevada	NV	N						0	
30.	New Hampshire	NH	N						0	
31.	New Jersey	NJ	N						0	
32.	New Mexico	NM	N						0	
33.	New York	NY	N						0	
34.	North Carolina	NC	N						0	
35.	North Dakota	ND	N						0	
36.	Ohio	OH	N						0	
37.	Oklahoma	OK	N						0	
38.	Oregon	OR	N						0	
39.	Pennsylvania	PA	N						0	
40.	Rhode Island	RI	N						0	
41.	South Carolina	SC	N						0	
42.	South Dakota	SD	N						0	
43.	Tennessee	TN	N						0	
44.	Texas	TX	N						0	
45.	Utah	UT	N						0	
46.	Vermont	VT	N						0	
47.	Virginia	VA	N						0	
48.	Washington	WA	N						0	
49.	West Virginia	WV	N						0	
50.	Wisconsin	WI	N						0	
51.	Wyoming	WY	N						0	
52.	American Samoa	AS	N						0	
53.	Guam	GU	N						0	
54.	Puerto Rico	PR	N						0	
55.	U.S. Virgin Islands	VI	N						0	
56.	Northern Mariana Islands	MP	N						0	
57.	Canada	CAN	N						0	
58.	Aggregate Other Aliens	OT	XXX	0	0	0	0	0	0	0
59.	Subtotal		XXX	894,694,503	35,583,863	0	0	0	930,278,366	0
60.	Reporting Entity Contributions for Employee Benefit Plans		XXX						0	
61.	Totals (Direct Business)		XXX	894,694,503	35,583,863	0	0	0	930,278,366	0
DETAILS OF WRITE-INS										
58001.			XXX							
58002.			XXX							
58003.			XXX							
58998.	Summary of remaining write-ins for Line 58 from overflow page		XXX	0	0	0	0	0	0	0
58999.	Totals (Lines 58001 through 58003 plus 58998)(Line 58 above)		XXX	0	0	0	0	0	0	0

(a) Active Status Counts:
L - Licensed or Chartered - Licensed Insurance carrier or domiciled RRG.....2 R - Registered - Non-domiciled RRGs.....0
E - Eligible - Reporting entities eligible or approved to write surplus lines in the state.....0 Q - Qualified - Qualified or accredited reinsurer.....0
N - None of the above - Not allowed to write business in the state.....55

*For individual members Harvard Pilgrim allocates premium based on the member's residence. For group members Harvard Pilgrim allocates premium based on the group situs.

SCHEDULE Y - INFORMATION CONCERNING ACTIVITIES OF INSURER MEMBERS OF A HOLDING COMPANY GROUP
PART 1 - ORGANIZATIONAL CHART



STATEMENT AS OF JUNE 30, 2018 OF THE Harvard Pilgrim Health Care, Inc.

SCHEDULE Y

PART 1A - DETAIL OF INSURANCE HOLDING COMPANY SYSTEM

[illegible]

Asterisk	Explanation

SUPPLEMENTAL EXHIBITS AND SCHEDULES INTERROGATORIES

The following supplemental reports are required to be filed as part of your statement filing. However, in the event that your company does not transact the type of business for which the special report must be filed, your response of NO to the specific interrogatory will be accepted in lieu of filing a "NONE" report and a bar code will be printed below. If the supplement is required of your company but is not being filed for whatever reason enter SEE EXPLANATION and provide an explanation following the interrogatory questions.

Response

1. Will the Medicare Part D Coverage Supplement be filed with the state of domicile and the NAIC with this statement?

NO

Explanation:

1.

Bar Code:

1. Medicare Part D Coverage Supplement [Document Identifier 365]



OVERFLOW PAGE FOR WRITE-INS

Additional Write-ins for Assets Line 11

	Current Statement Date			4 Prior Year Net Admitted Assets
	1 Assets	2 Nonadmitted Assets	3 Net Admitted Assets (Cols. 1 - 2)	
1104.			0	0
1197. Summary of remaining write-ins for Line 11 from overflow page	0	0	0	0

Additional Write-ins for Assets Line 25

	Current Statement Date			4 Prior Year Net Admitted Assets
	1 Assets	2 Nonadmitted Assets	3 Net Admitted Assets (Cols. 1 - 2)	
2504.			0	0
2597. Summary of remaining write-ins for Line 25 from overflow page	0	0	0	0

NONE

SCHEDULE A - VERIFICATION

Real Estate

	1	2
	Year to Date	Prior Year Ended December 31
1. Book/adjusted carrying value, December 31 of prior year	21,971,114	23,088,576
2. Cost of acquired:		
2.1 Actual cost at time of acquisition		0
2.2 Additional investment made after acquisition		13,287
3. Current year change in encumbrances		0
4. Total gain (loss) on disposals		(42,733)
5. Deduct amounts received on disposals		
6. Total foreign exchange change in book/adjusted carrying value		0
7. Deduct current year's other than temporary impairment recognized		0
8. Deduct current year's depreciation	542,590	1,088,016
9. Book/adjusted carrying value at the end of current period (Lines 1+2+3+4-5+6-7-8)	21,428,524	21,971,114
10. Deduct total nonadmitted amounts		0
11. Statement value at end of current period (Line 9 minus Line 10)	21,428,524	21,971,114

SCHEDULE B - VERIFICATION

Mortgage Loans

	1	2
	Year to Date	Prior Year Ended December 31
1. Book value/recorded investment excluding accrued interest, December 31 of prior year		
2. Cost of acquired:		
2.1 Actual cost at time of acquisition		
2.2 Additional investment made after acquisition		
3. Capitalized deferred interest and other		
4. Accrual of discount		
5. Unrealized valuation increase (decrease)		
6. Total gain (loss) on disposals		
7. Deduct amounts received on disposals		
8. Deduct amortization of premium and mortgage investment and commitment fees		
9. Total foreign exchange change in book value/recorded investment including accrued interest		
10. Deduct current year's other than temporary impairment recognized		
11. Book value/recorded investment excluding accrued interest at end of current period (Lines 1+2+3+4+5+6-7-8+9-10)		
12. Total valuation allowance		
13. Subtotal (Line 11 plus Line 12)		
14. Deduct total nonadmitted amounts		
15. Statement value at end of current period (Line 13 minus Line 14)		

NONE

SCHEDULE BA - VERIFICATION

Other Long-Term Invested Assets

	1	2
	Year to Date	Prior Year Ended December 31
1. Book/adjusted carrying value, December 31 of prior year	64,394,765	52,370,416
2. Cost of acquired:		
2.1 Actual cost at time of acquisition	25,000,000	755,608
2.2 Additional investment made after acquisition	4,141,583	17,270,082
3. Capitalized deferred interest and other		
4. Accrual of discount		
5. Unrealized valuation increase (decrease)	534,616	1,791,985
6. Total gain (loss) on disposals	129,153	13,169
7. Deduct amounts received on disposals	10,455,405	6,013,612
8. Deduct amortization of premium and depreciation		
9. Total foreign exchange change in book/adjusted carrying value		
10. Deduct current year's other than temporary impairment recognized		1,792,883
11. Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5+6-7-8+9-10)	83,744,712	64,394,765
12. Deduct total nonadmitted amounts		
13. Statement value at end of current period (Line 11 minus Line 12)	83,744,712	64,394,765

SCHEDULE D - VERIFICATION

Bonds and Stocks

	1	2
	Year to Date	Prior Year Ended December 31
1. Book/adjusted carrying value of bonds and stocks, December 31 of prior year	658,682,723	635,304,319
2. Cost of bonds and stocks acquired	58,497,681	82,495,684
3. Accrual of discount	61,040	87,092
4. Unrealized valuation increase (decrease)	15,976,726	16,551,316
5. Total gain (loss) on disposals	319,652	12,096,812
6. Deduct consideration for bonds and stocks disposed of	72,222,526	86,262,790
7. Deduct amortization of premium	586,238	1,589,710
8. Total foreign exchange change in book/adjusted carrying value		
9. Deduct current year's other than temporary impairment recognized		
10. Total investment income recognized as a result of prepayment penalties and/or acceleration fees		0
11. Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5-6-7+8-9+10)	660,729,058	658,682,723
12. Deduct total nonadmitted amounts	515,427	512,126
13. Statement value at end of current period (Line 11 minus Line 12)	660,213,631	658,170,597

SCHEDULE D - PART 1B

Showing the Acquisitions, Dispositions and Non-Trading Activity
During the Current Quarter for all Bonds and Preferred Stock by NAIC Designation

NAIC Designation	1 Book/Adjusted Carrying Value Beginning of Current Quarter	2 Acquisitions During Current Quarter	3 Dispositions During Current Quarter	4 Non-Trading Activity During Current Quarter	5 Book/Adjusted Carrying Value End of First Quarter	6 Book/Adjusted Carrying Value End of Second Quarter	7 Book/Adjusted Carrying Value End of Third Quarter	8 Book/Adjusted Carrying Value December 31 Prior Year
BONDS								
1. NAIC 1 (a)	242,562,958	12,527,961	15,584,483	347,044	242,562,958	239,853,480	0	238,425,151
2. NAIC 2 (a)	45,515,288	6,874,914	1,313,633	(665,933)	45,515,288	50,410,635	0	40,314,913
3. NAIC 3 (a)	3,463,803	0	2,017,087	(682)	3,463,803	1,446,035	0	3,491,994
4. NAIC 4 (a)	0				0	0		
5. NAIC 5 (a)	0				0	0		
6. NAIC 6 (a)	0				0	0		
7. Total Bonds	291,542,049	19,402,875	18,915,203	(319,571)	291,542,049	291,710,149	0	282,232,057
PREFERRED STOCK								
8. NAIC 1	0				0	0		0
9. NAIC 2	0				0	0		0
10. NAIC 3	0				0	0		0
11. NAIC 4	0				0	0		0
12. NAIC 5	0				0	0		0
13. NAIC 6	0				0	0		0
14. Total Preferred Stock	0	0	0	0	0	0	0	0
15. Total Bonds and Preferred Stock	291,542,049	19,402,875	18,915,203	(319,571)	291,542,049	291,710,149	0	282,232,057

(a) Book/Adjusted Carrying Value column for the end of the current reporting period includes the following amount of short-term and cash equivalent bonds by NAIC designation:
NAIC 1 \$; NAIC 2 \$; NAIC 3 \$ NAIC 4 \$; NAIC 5 \$; NAIC 6 \$

SCHEDULE DA - PART 1

Short-Term Investments

	1	2	3	4	5
	Book/Adjusted Carrying Value	Par Value	Cost	Interest Collected Year-to-Date	Paid for Accrued Interest Year-to-Date
9199999 Totals					

NONE

SCHEDULE DA - VERIFICATION

Short-Term Investments

	1	2
	Year To Date	Prior Year Ended December 31
1. Book/adjusted carrying value, December 31 of prior year	0	4,611,679
2. Cost of short-term investments acquired		
3. Accrual of discount		
4. Unrealized valuation increase (decrease)		
5. Total gain (loss) on disposals		
6. Deduct consideration received on disposals		4,611,679
7. Deduct amortization of premium		
8. Total foreign exchange change in book/adjusted carrying value		
9. Deduct current year's other than temporary impairment recognized		
10. Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5-6-7+8-9)	0	0
11. Deduct total nonadmitted amounts		
12. Statement value at end of current period (Line 10 minus Line 11)	0	0

Schedule DB - Part A - Verification - Options, Caps, Floors, Collars, Swaps and Forwards

N O N E

Schedule DB - Part B - Verification - Futures Contracts

N O N E

Schedule DB - Part C - Section 1 - Replication (Synthetic Asset) Transactions (RSATs) Open

N O N E

Schedule DB-Part C-Section 2-Reconciliation of Replication (Synthetic Asset) Transactions Open

N O N E

Schedule DB - Verification - Book/Adjusted Carrying Value, Fair Value and Potential Exposure of
Derivatives

N O N E

SCHEDULE E - PART 2 - VERIFICATION

(Cash Equivalents)

	1	2
	Year To Date	Prior Year Ended December 31
1. Book/adjusted carrying value, December 31 of prior year	13,604,522	
2. Cost of cash equivalents acquired	589,596,743	331,505,753
3. Accrual of discount		
4. Unrealized valuation increase (decrease)		
5. Total gain (loss) on disposals		
6. Deduct consideration received on disposals	523,118,614	317,901,231
7. Deduct amortization of premium		
8. Total foreign exchange change in book/adjusted carrying value		
9. Deduct current year's other than temporary impairment recognized		
10. Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5-6-7+8-9)	80,082,651	13,604,522
11. Deduct total nonadmitted amounts		
12. Statement value at end of current period (Line 10 minus Line 11)	80,082,651	13,604,522

Schedule A - Part 2 - Real Estate Acquired and Additions Made

N O N E

Schedule A - Part 3 - Real Estate Disposed

N O N E

Schedule B - Part 2 - Mortgage Loans Acquired and Additions Made

N O N E

Schedule B - Part 3 - Mortgage Loans Disposed, Transferred or Repaid

N O N E

SCHEDULE BA - PART 2

1	2	Location		5	6	7	8	9	10	11	12	13
CUSIP Identification	Name or Description	3	4	Name of Vendor or General Partner	NAIC Designation	Date Originally Acquired	Type and Strategy	Actual Cost at Time of Acquisition	Additional Investment Made After Acquisition	Amount of Encumbrances	Commitment for Additional Investment	Percentage of Ownership
		City	State									
000000-00-0	TOWER SQUARE PARTNERS IV-A, L.P.	Springfield	MA	BARINGS LLC		05/08/2014	2	0	137,262	0	0	3.593
000000-00-0	AUDAX MEZZANINE FUND IV-A/B LP	New York	NY	AUDAX MEZZANINE BUSINESS IV, L.P.		09/30/2016	2	0	531,393	0	0	2.970
000000-00-0	PineBridge Global Credit Fund		MA	PINEBRIDGE GLOBAL OPPORTUNISTIC DM CREDIT GP LLC		05/01/2018		25,000,000	0	0	0	0.000
1399999. Joint	Venture Interests - Fixed Income - Unaffiliated							25,000,000	668,655	0	0	XXX
000000-00-0	Prime Property Fund, LLC.	New York	NY	MORGAN STANLEY REAL ESTATE ADVISOR, INC		06/29/2016		0	386,985	0	0	0.150
1999999. Joint	Venture Interests - Mortgage Loans - Unaffiliated							0	386,985	0	0	XXX
000000-00-0	HLM Ventures Partners IV, L.P.	Boston	MA	HLM MANAGEMENT CO., LLC		08/25/2016	1	0	500,000	0	0	5.710
000000-00-0	Leerink Transformation Fund I, L.P.	Boston	MA	LEERINK TRANSFORMATION PARTNERS LLC		01/27/2017	1	0	12,781	0	0	4.948
000000-00-0	Benevera Health	Wellesley	MA	Benevera Health		01/01/2016	1		1,700,000			34.000
2199999. Joint	Venture Interests - Other - Unaffiliated							0	2,212,781	0	0	XXX
4499999. Total	- Unaffiliated							25,000,000	3,268,421	0	0	XXX
4599999. Total	- Affiliated							0	0	0	0	XXX
4699999 - Totals								25,000,000	3,268,421	0	0	XXX

SCHEDULE BA - PART 3

[illegible]

STATEMENT AS OF JUNE 30, 2018 OF THE Harvard Pilgrim Health Care, Inc.

SCHEDULE D - PART 3

Show All Long-Term Bonds and Stock Acquired During the Current Quarter

1	2	3	4	5	6	7	8	9	10
CUSIP Identification	Description	Foreign	Date Acquired	Name of Vendor	Number of Shares of Stock	Actual Cost	Par Value	Paid for Accrued Interest and Dividends	NAIC Designation or Market Indicator (a)
3137F3-CY-8	FHR 4768D GA - CMO/RMBS		.05/15/2018	MLPFS INC FIXED INCOME		.990,034	.1,000,000	.1,636	1
3140J5-6M-6	FN BM1775 - RMBS		.06/04/2018	BARCLAYS CAPITAL INC.		2,855,396	2,855,922	.1,360	1
314008-WW-1	FN CA1560 - RMBS		.06/06/2018	NOMURA SECS		2,070,745	1,977,508	.1,483	1
3199999. Subtotal - Bonds - U.S. Special Revenues						5,916,174	5,663,430	4,479	XXX
00912X-BA-1	AIR LEASE CORP		.06/25/2018	Unknown		.147,979	.160,000	.2,297	2FE
054561-AA-3	AXA EQUITABLE HOLDINGS INC	C.	.04/17/2018	JP MORGAN SECURITIES INC.		.249,630	.250,000	.0	2FE
055650-DD-7	BP CAPITAL MARKETS PLC	C.	.06/25/2018	Unknown		.579,354	.600,000	.3,485	1FE
172967-LG-4	CITIGROUP INC		.06/25/2018	Unknown		.482,990	.500,000	.2,292	2FE
19123M-AA-1	COCA-COLA EUROPEAN PARTNERS PLC	C.	.04/12/2018	Not Available		.756,773	.750,000	.0	2FE
25243Y-AY-5	DIAGEO CAPITAL PLC	C.	.05/15/2018	BARCLAYS CAPITAL INC.		.722,385	.724,000	.0	1FE
256746-AF-5	DOLLAR TREE INC		.04/05/2018	MLPFS INC FIXED INCOME		.998,140	.1,000,000	.0	2FE
370334-CE-2	GENERAL MILLS INC		.04/03/2018	VARIOUS		.326,290	.327,000	.0	2FE
38141G-WZ-3	GOLDMAN SACHS GROUP INC		.04/18/2018	GOLDMAN		.1,500,000	.1,500,000	.0	1FE
40139L-AE-3	GUARDIAN LIFE GLOBAL FUNDING		.04/18/2018	GOLDMAN		.408,513	.409,000	.0	1FE
404280-BS-7	HSBC HOLDINGS PLC	C.	.05/10/2018	JP MORGAN CHASE BANK HSBCSI		.468,000	.468,000	.0	1FE
44614U-AD-1	HUNT 151 A4 - ABS		.06/25/2018	Unknown		.399,300	.400,000	.182	1FE
49245P-AA-4	KERRY GROUP FINANCIAL SERVICES	C.	.06/25/2018	Unknown		.946,992	.970,000	.6,553	2FE
494368-BJ-1	KIMBERLY-CLARK CORP		.06/25/2018	Unknown		.957,820	.1,000,000	.1,600	1FE
565122-AC-2	MAPLE ESCROW SUBSIDIARY INC	C.	.05/14/2018	MLPFS INC FIXED INCOME		.732,000	.732,000	.0	2FE
61744Y-AQ-1	MORGAN STANLEY		.04/19/2018	Morgan Stanley		.740,000	.740,000	.0	1FE
68389X-BK-0	ORACLE CORP		.06/25/2018	Unknown		.355,559	.370,000	.1,953	1FE
709599-BB-9	PENSKE TRUCK LEASING CO LP		.05/07/2018	MLPFS INC FIXED INCOME		1,496,940	.1,500,000	.0	2FE
867914-BM-4	SUNTRUST BANKS INC		.06/25/2018	Unknown		.487,380	.500,000	.5,550	2FE
904764-AW-7	UNILEVER CAPITAL CORP	C.	.06/25/2018	Unknown		.480,855	.500,000	.1,528	1FE
959802-AX-7	WESTERN UNION CO		.06/06/2018	MLPFS INC FIXED INCOME		.249,800	.250,000	.0	2FE
3899999. Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated)						13,486,700	13,650,000	25,439	XXX
8399997. Total - Bonds - Part 3						19,402,875	19,313,430	29,917	XXX
8399998. Total - Bonds - Part 5						XXX	XXX	XXX	XXX
8399999. Total - Bonds						19,402,875	19,313,430	29,917	XXX
8999997. Total - Preferred Stocks - Part 3						0	XXX	0	XXX
8999998. Total - Preferred Stocks - Part 5						XXX	XXX	XXX	XXX
8999999. Total - Preferred Stocks						0	XXX	0	XXX
921943-88-2	VANGUARD DEV MKT; INST		.06/21/2018	Unknown	.43,106.923	.595,738	.0	.0	U
922040-10-0	VANGUARD INSTL INDX; INST		.06/15/2018	Unknown	.1,300.179	.329,270	.0	.0	U
922908-87-6	VANGUARD SM-CP IDX; INST		.06/21/2018	Unknown	.602.260	.45,862	.0	.0	L
9299999. Subtotal - Common Stocks - Mutual Funds						970,870	XXX	0	XXX
9799997. Total - Common Stocks - Part 3						970,870	XXX	0	XXX
9799998. Total - Common Stocks - Part 5						XXX	XXX	XXX	XXX
9799999. Total - Common Stocks						970,870	XXX	0	XXX
9899999. Total - Preferred and Common Stocks						970,870	XXX	0	XXX
9999999 - Totals						20,373,744	XXX	29,917	XXX

(a) For all common stock bearing the NAIC market indicator "U" provide: the number of such issues2

STATEMENT AS OF JUNE 30, 2018 OF THE Harvard Pilgrim Health Care, Inc.

SCHEDULE D - PART 4

Show All Long-Term Bonds and Stock Sold, Redeemed or Otherwise Disposed of During the Current Quarter

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Ident-ification	Description	For-foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recogn-ized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date	NAIC Desig-nation or Market In-dicator (a)
36225A-VP-2	GN 780622 - RMBS		06/01/2018	Paydown		483	483	503	492	.0	(9)	.0	(9)	.0	483	.0	.0	.0	11	08/15/2027	1
36225B-CS-5	GN 780992 - RMBS		06/01/2018	Paydown		500	500	519	509	.0	(9)	.0	(9)	.0	500	.0	.0	.0	13	12/15/2028	1
36225B-TZ-1	GN 781468 - RMBS		06/01/2018	Paydown		414	414	433	427	.0	(13)	.0	(13)	.0	414	.0	.0	.0	9	07/15/2032	1
36290R-X2-4	GN 615497 - RMBS		06/01/2018	Paydown		298	298	289	291	.0	.6	.0	.6	.0	298	.0	.0	.0	5	08/15/2033	1
36290S-6G-1	G2 616571 - RMBS		06/01/2018	Paydown		2,287	2,287	2,401	2,382	.0	(95)	.0	(95)	.0	2,287	.0	.0	.0	49	08/20/2034	1
36291L-RS-6	GN 631497 - RMBS		06/01/2018	Paydown		144	144	144	144	.0	.0	.0	.0	.0	144	.0	.0	.0	3	06/15/2034	1
36295W-D4-6	GN 682423 - RMBS		06/01/2018	Paydown		6,389	6,389	6,466	6,455	.0	(66)	.0	(66)	.0	6,389	.0	.0	.0	119	05/15/2038	1
36297B-RT-0	GN 707098 - RMBS		06/01/2018	Paydown		333	333	342	344	.0	(11)	.0	(11)	.0	333	.0	.0	.0	6	01/15/2039	1
38374M-DX-4	GNR 0575A DA - CMO/RMBS		06/01/2018	Paydown		27,235	27,235	29,720	28,194	.0	(959)	.0	(959)	.0	27,235	.0	.0	.0	468	07/16/2034	1
0599999.	Subtotal - Bonds - U.S. Governments					38,084	38,084	40,817	39,240	0	(1,157)	.0	(1,157)	0	38,084	0	0	0	685	XXX	XXX
31287Y-AZ-7	FH C70924 - RMBS		06/01/2018	Paydown		362	362	374	368	.0	(6)	.0	(6)	.0	362	.0	.0	.0	11	09/01/2032	1
3128H3-4M-0	FH E96228 - RMBS		06/01/2018	VARIOUS		503	503	504	502	.0	.1	.0	.1	.0	503	.0	.0	.0	(10)	05/01/2018	1
3128K6-4Q-0	FH A46231 - RMBS		06/01/2018	Paydown		4,792	4,792	4,788	4,782	.0	.9	.0	.9	.0	4,792	.0	.0	.0	97	07/01/2035	1
3128K7-HL-5	FH A46535 - RMBS		06/01/2018	Paydown		150	150	142	140	.0	.10	.0	.10	.0	150	.0	.0	.0	3	08/01/2035	1
3128LX-CR-9	FH G01880 - RMBS		06/01/2018	Paydown		12,405	12,405	13,272	13,276	.0	(871)	.0	(871)	.0	12,405	.0	.0	.0	210	08/01/2035	1
3128LX-FW-5	FH G01981 - RMBS		06/01/2018	Paydown		3,168	3,168	2,994	2,979	.0	189	.0	189	.0	3,168	.0	.0	.0	57	12/01/2035	1
3128M6-G9-3	FH G04424 - RMBS		06/01/2018	Paydown		1,884	1,884	1,879	1,875	.0	.9	.0	.9	.0	1,884	.0	.0	.0	31	06/01/2038	1
3128M6-RG-5	FH G04687 - RMBS		06/01/2018	Paydown		9,723	9,723	9,803	9,795	.0	(72)	.0	(72)	.0	9,723	.0	.0	.0	170	09/01/2038	1
3128MC-EQ-4	FH G13543 - RMBS		06/01/2018	Paydown		4,535	4,535	4,734	4,573	.0	(38)	.0	(38)	.0	4,535	.0	.0	.0	79	12/01/2019	1
3128MD-L6-8	FH G14649 - RMBS		06/01/2018	Paydown		23,393	23,393	24,471	24,194	.0	(801)	.0	(801)	.0	23,393	.0	.0	.0	197	01/01/2028	1
3128MJ-CT-5	FH G08081 - RMBS		06/01/2018	Paydown		2,611	2,611	2,663	2,654	.0	(43)	.0	(43)	.0	2,611	.0	.0	.0	49	09/01/2035	1
312911-GW-4	FNR 1343 LA - CMO/RMBS		06/01/2018	Paydown		4,005	4,005	4,263	4,079	.0	(74)	.0	(74)	.0	4,005	.0	.0	.0	112	08/15/2022	1
312927-OZ-2	FH A81372 - RMBS		06/01/2018	Paydown		3,214	3,214	3,206	3,201	.0	.13	.0	.13	.0	3,214	.0	.0	.0	80	08/01/2038	1
31292H-2E-3	FH C01673 - RMBS		06/01/2018	Paydown		1,898	1,898	1,896	1,894	.0	.4	.0	.4	.0	1,898	.0	.0	.0	32	11/01/2033	1
31292H-YT-5	FH C01622 - RMBS		06/01/2018	Paydown		3,637	3,637	3,510	3,504	.0	133	.0	133	.0	3,637	.0	.0	.0	61	09/01/2033	1
31292J-BG-4	FH C01839 - RMBS		06/01/2018	Paydown		1,308	1,308	1,252	1,250	.0	58	.0	58	.0	1,308	.0	.0	.0	21	05/01/2034	1
31294K-ZM-0	FH E01648 - RMBS		06/01/2018	Paydown		7,321	7,321	7,456	7,325	.0	(4)	.0	(4)	.0	7,321	.0	.0	.0	134	05/01/2019	1
312967-GW-7	FH B15385 - RMBS		06/01/2018	Paydown		1,159	1,159	1,156	1,155	.0	.3	.0	.3	.0	1,159	.0	.0	.0	22	06/01/2019	1
31296J-WJ-1	FH A10649 - RMBS		06/01/2018	Paydown		4,046	4,046	4,024	4,022	.0	24	.0	24	.0	4,046	.0	.0	.0	76	06/01/2033	1
31296Q-NM-8	FH A15796 - RMBS		06/01/2018	Paydown		72	72	75	73	.0	(1)	.0	(1)	.0	72	.0	.0	.0	1	11/01/2033	1
31296S-M2-9	FH A17577 - RMBS		06/01/2018	Paydown		740	740	756	753	.0	(13)	.0	(13)	.0	740	.0	.0	.0	14	01/01/2034	1
31296W-5K-9	FH A20850 - RMBS		06/01/2018	Paydown		219	219	217	216	.0	.3	.0	.3	.0	219	.0	.0	.0	4	04/01/2034	1
31296Y-QL-2	FH A21359 - RMBS		06/01/2018	Paydown		287	287	293	292	.0	(4)	.0	(4)	.0	287	.0	.0	.0	6	04/01/2034	1
312970-DB-9	FH B17298 - RMBS		06/01/2018	Paydown		1,742	1,742	1,771	1,744	.0	(2)	.0	(2)	.0	1,742	.0	.0	.0	30	11/01/2019	1
31297M-H5-0	FH A32052 - RMBS		06/01/2018	Paydown		1,715	1,715	1,731	1,726	.0	(11)	.0	(11)	.0	1,715	.0	.0	.0	32	04/01/2035	1
31297T-4H-3	FH A38024 - RMBS		06/01/2018	Paydown		2,139	2,139	2,064	2,053	.0	.86	.0	.86	.0	2,139	.0	.0	.0	42	10/01/2035	1
31297U-VC-1	FH A38711 - RMBS		06/01/2018	Paydown		4,885	4,885	4,771	4,790	.0	.95	.0	.95	.0	4,885	.0	.0	.0	90	02/01/2035	1
31329F-UJ-4	FH Q02385 - RMBS		06/01/2018	Paydown		97,182	97,182	102,527	102,762	.0	(5,580)	.0	(5,580)	.0	97,182	.0	.0	.0	1,536	07/01/2041	1
31335A-WU-8	FH G60659 - RMBS		06/01/2018	Paydown		130,497	130,497	135,330	135,317	.0	(4,820)	.0	(4,820)	.0	130,497	.0	.0	.0	1,531	08/01/2046	1
31335B-BE-5	FH G60937 - RMBS		06/01/2018	Paydown		61,374	61,374	64,392	.0	.0	(3,018)	.0	(3,018)	.0	61,374	.0	.0	.0	617	04/01/2047	1
31335H-T6-0	FH C90573 - RMBS		06/01/2018	Paydown		8,626	8,626	9,033	8,770	.0	(144)	.0	(144)	.0	8,626	.0	.0	.0	189	08/01/2022	1
31368H-LV-3	FNR 190340 - RMBS		06/01/2018	Paydown		12,215	12,215	11,619	11,575	.0	640	.0	640	.0	12,215	.0	.0	.0	208	09/01/2033	1
31368H-MB-6	FNR 190354 - RMBS		06/01/2018	Paydown		9,358	9,358	9,132	9,095	.0	263	.0	263	.0	9,358	.0	.0	.0	173	12/01/2034	1
3136A1-JY-2	FNR 1199A AV - CMO/RMBS		06/01/2018	Paydown		988,320	988,320	1,066,768	997,337	.0	(9,028)	.0	(9,028)	.0	988,320	.0	.0	.0	15,791	08/25/2024	1
3136A2-5J-8	FNR 11141E JA - CMO/RMBS		06/01/2018	Paydown		20,554	20,554	22,513	21,449	.0	(895)	.0	(895)	.0	20,554	.0	.0	.0	329	11/25/2039	1
3136A2-L6-8	FNR 11124C JP - CMO/RMBS		06/01/2018	Paydown		44,098	44,098	48,043	46,521	.0	(2,423)	.0	(2,423)	.0	44,098	.0	.0	.0	668	02/25/2041	1
3136A2-OP-1	FNR 11132B PA - CMO/RMBS		06/01/2018	Paydown		67,737	67,737	73,230	69,747	.0	(2,010)	.0	(2,010)	.0	67,737	.0	.0	.0	1,019	08/25/2039	1
3136A3-ED-9	FNR 11143D PA - CMO/RMBS		06/01/2018	Paydown		95,819	95,819	104,537	99,707	.0	(3,888)	.0	(3,888)	.0	95,819	.0	.0	.0	1,483	02/25/2038	1
3136A3-QK-0	FNR 11135B PK - CMO/RMBS		06/01/2018	Paydown		20,912	20,912	22,810	22,772	.0	(1,860)	.0	(1,860)	.0	20,912	.0	.0	.0	316	05/25/2040	1
3136A4-X4-6	FNR 1232E CD - CMO/RMBS		06/01/2018	Paydown		23,996	23,996	26,306	25,907	.0	(1,910)	.0	(1,910)	.0	23,996	.0	.0	.0	319	10/25/2041	1
3136A6-TC-8	FNR 1263A MA - CMO/RMBS		06/01/2018	Paydown		77,661	77,661	84,748	81,900	.0	(4,239)	.0	(4,239)	.0	77,661	.0	.0	.0	1,053	06/25/2040	1
3136A8-PS-3	FNR 12100F TL - CMO/RMBS		06/01/2018	Paydown		51,529	51,529	57,253	55,218	.0	(3,690)	.0	(3,690)	.0	51,529	.0	.0	.0	683	04/25/2042	1
3136A8-S6-8	FNR 12113A AP - CMO/RMBS		06/01/2018	Paydown		29,836	29,836	33,020	31,860	.0	(2,024)	.0	(2,024)	.0	29,836	.0	.0	.0	388	07/25/2041	1
3136A8-Z5-2	FNR 12113B HA - CMO/RMBS		06/01/2018	Paydown		46,698	46,698	49,865	48,601	.0	(1,903)	.0	(1,903)	.0	46,698	.0	.0	.0	492	06/25/2041	1
3136AB-H3-0	FNR 135A MP - CMO/RMBS		06/01/2018	Paydown		61,644	61,644	67,231	66,042	.0	(4,398)	.0	(4,398)	.0	61,644	.0	.0	.0	736	02/25/2043	1
3136AB-JH-7	FNR 12144E PD - CMO/RMBS		06/01/2018	Paydown		139,978	139,978	153,275	149,123	.0	(9,147)	.0	(9,147)	.0	139,978	.0	.0	.0	1,809	04/25/2042	1
3136AC-F9-7	FNR 1313G MA - CMO/RMBS		06/01/2018	Paydown		37,555	37,555	41,469	40,175	.0	(2,620)	.0	(2,620)	.0	37,555	.0	.0	.0	544	01/25/2043	1

STATEMENT AS OF JUNE 30, 2018 OF THE Harvard Pilgrim Health Care, Inc.

SCHEDULE D - PART 4

Show All Long-Term Bonds and Stock Sold, Redeemed or Otherwise Disposed of During the Current Quarter

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Ident-ification	Description	For-foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recogn-ized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date	NAIC Desig-nation or Market In-dicator (a)
3136AD-HB-8	FNR 1331B GK - CMO/RMBS		06/01/2018	Paydown		.82,014	.82,014	.86,813	.84,620	.0	(2,607)	.0	(2,607)	.0	.82,014	.0	.0	.0	1,074	07/25/2038	1
3136AD-K6-5	FNR 1340B DK - CMO/RMBS		06/01/2018	Paydown		.93,961	.93,961	.99,400	.96,509	.0	(2,548)	.0	(2,548)	.0	.93,961	.0	.0	.0	1,108	06/25/2037	1
3136AD-LC-1	FNR 1329D JA - CMO/RMBS		06/01/2018	Paydown		.81,782	.81,782	.87,858	.86,078	.0	(4,297)	.0	(4,297)	.0	.81,782	.0	.0	.0	.962	01/25/2043	1
3136AE-2C-0	FNR 1370F LA - CMO/RMBS		06/01/2018	Paydown		.219,624	.219,624	.231,497	.225,518	.0	(5,896)	.0	(5,896)	.0	.219,624	.0	.0	.0	2,563	10/25/2037	1
3136AF-6L-3	FNR 1390A PD - CMO/RMBS		06/01/2018	Paydown		.41,295	.41,295	.42,947	.42,684	.0	(1,389)	.0	(1,389)	.0	.41,295	.0	.0	.0	.440	09/25/2042	1
3136AF-CX-0	FNR 1372H LY - CMO/RMBS		06/01/2018	Paydown		.104,276	.104,276	.110,532	.107,909	.0	(3,634)	.0	(3,634)	.0	.104,276	.0	.0	.0	1,219	08/25/2041	1
3136AF-SP-0	FNR 1373H BA - CMO/RMBS		06/01/2018	Paydown		.159,723	.159,723	.168,445	.164,052	.0	(4,332)	.0	(4,332)	.0	.159,723	.0	.0	.0	1,983	10/25/2037	1
3136AF-TV-6	FNR 1373G TK - CMO/RMBS		06/01/2018	Paydown		.84,520	.84,520	.89,486	.87,661	.0	(3,141)	.0	(3,141)	.0	.84,520	.0	.0	.0	1,016	09/25/2042	1
3136AJ-H2-5	FNR 1426E BD - CMO/RMBS		06/01/2018	Paydown		.68,098	.68,098	.71,375	.70,347	.0	(2,248)	.0	(2,248)	.0	.68,098	.0	.0	.0	.838	11/25/2042	1
3136AK-MJ-9	FNR 1440A EP - CMO/RMBS		06/01/2018	Paydown		.103,638	.103,638	.109,111	.107,973	.0	(4,335)	.0	(4,335)	.0	.103,638	.0	.0	.0	1,229	10/25/2042	1
3136AN-SN-8	FNR 1529C PA - CMO/RMBS		06/01/2018	Paydown		.90,023	.90,023	.94,187	.93,226	.0	(3,203)	.0	(3,203)	.0	.90,023	.0	.0	.0	.891	09/25/2043	1
3136AN-WE-3	FNR 1527C HA - CMO/RMBS		06/01/2018	Paydown		.80,905	.80,905	.84,976	.83,976	.0	(3,072)	.0	(3,072)	.0	.80,905	.0	.0	.0	.818	03/25/2044	1
31371K-LJ-8	FN 254229 - RMBS		06/01/2018	Paydown		.1,135	.1,135	.1,176	.1,145	.0	(10)	.0	(10)	.0	.1,135	.0	.0	.0	.24	02/01/2022	1
31371K-R3-7	FN 254406 - RMBS		06/01/2018	Paydown		.1,110	.1,110	.1,144	.1,138	.0	(28)	.0	(28)	.0	.1,110	.0	.0	.0	.23	08/01/2032	1
31371L-6D-6	FN 255668 - RMBS		06/01/2018	Paydown		.18,579	.18,579	.18,867	.18,673	.0	(93)	.0	(93)	.0	.18,579	.0	.0	.0	.339	03/01/2025	1
31371L-QX-0	FN 255270 - RMBS		06/01/2018	Paydown		.6,990	.6,990	.6,825	.6,887	.0	.103	.0	.103	.0	.6,990	.0	.0	.0	.107	06/01/2024	1
31371L-SJ-9	FN 255321 - RMBS		06/01/2018	Paydown		.12,718	.12,718	.12,905	.12,779	.0	(61)	.0	(61)	.0	.12,718	.0	.0	.0	.233	07/01/2024	1
31371L-XW-4	FN 255493 - RMBS		06/01/2018	Paydown		.4,126	.4,126	.4,224	.4,163	.0	(37)	.0	(37)	.0	.4,126	.0	.0	.0	.79	11/01/2024	1
31371M-AN-7	FN 255713 - RMBS		06/01/2018	Paydown		.2,207	.2,207	.2,155	.2,166	.0	.40	.0	.40	.0	.2,207	.0	.0	.0	.33	04/01/2025	1
31371M-MM-6	FN 256064 - RMBS		06/01/2018	Paydown		.6,114	.6,114	.6,097	.6,083	.0	.31	.0	.31	.0	.6,114	.0	.0	.0	.116	01/01/2026	1
3137AB-MQ-1	FHR 3880A GA - CMO/RMBS		06/01/2018	Paydown		.30,537	.30,537	.32,894	.32,219	.0	(1,682)	.0	(1,682)	.0	.30,537	.0	.0	.0	.409	12/15/2040	1
3137AH-AH-1	FHR 3965B GA - CMO/RMBS		06/01/2018	Paydown		.29,515	.29,515	.32,409	.30,983	.0	(1,467)	.0	(1,467)	.0	.29,515	.0	.0	.0	.442	01/15/2040	1
3137AH-GR-3	FHR 3959B MA - CMO/RMBS		06/01/2018	Paydown		.56,620	.56,620	.63,273	.61,952	.0	(5,332)	.0	(5,332)	.0	.56,620	.0	.0	.0	.895	11/15/2041	1
3137AK-BG-5	FHR 3986C M - CMO/RMBS		06/01/2018	Paydown		.25,352	.25,352	.27,855	.26,692	.0	(1,337)	.0	(1,337)	.0	.25,352	.0	.0	.0	.368	09/15/2041	1
3137AR-XS-0	FHR 4073D PA - CMO/RMBS		06/01/2018	Paydown		.45,828	.45,828	.47,088	.0	.0	(1,260)	.0	(1,260)	.0	.45,828	.0	.0	.0	.168	07/15/2041	1
3137AS-CD-4	FHR 4077F MP - CMO/RMBS		06/01/2018	Paydown		.69,437	.69,437	.74,428	.72,760	.0	(3,323)	.0	(3,323)	.0	.69,437	.0	.0	.0	.940	08/15/2040	1
3137AT-EW-8	FHR 4091M KC - CMO/RMBS		06/01/2018	Paydown		.163,908	.163,908	.173,948	.170,604	.0	(6,698)	.0	(6,698)	.0	.163,908	.0	.0	.0	1,666	08/15/2040	1
3137AX-GN-7	FHR 4146E PL - CMO/RMBS		06/01/2018	Paydown		.43,655	.43,655	.47,802	.46,379	.0	(2,724)	.0	(2,724)	.0	.43,655	.0	.0	.0	.515	12/15/2041	1
3137AX-XS-7	FHR 4159H LA - CMO/RMBS		06/01/2018	Paydown		.50,030	.50,030	.54,618	.52,985	.0	(2,956)	.0	(2,956)	.0	.50,030	.0	.0	.0	.616	02/15/2040	1
3137AY-HJ-8	FHR 4162A P - CMO/RMBS		06/01/2018	Paydown		.221,754	.221,754	.237,277	.231,105	.0	(9,353)	.0	(9,353)	.0	.221,754	.0	.0	.0	2,266	02/15/2033	1
3137B3-BG-2	FHR 4234A GA - CMO/RMBS		06/01/2018	Paydown		.100,763	.100,763	.106,493	.102,959	.0	(2,197)	.0	(2,197)	.0	.100,763	.0	.0	.0	1,346	08/15/2039	1
3137BG-GD-5	FHR 4443B BA - CMO/RMBS		06/01/2018	Paydown		.73,253	.73,253	.77,201	.76,791	.0	(3,538)	.0	(3,538)	.0	.73,253	.0	.0	.0	.901	04/15/2041	1
3137BX-TX-0	FHR 4684A CA - CMO/RMBS		06/01/2018	Paydown		.109,633	.109,633	.116,233	.116,072	.0	(6,439)	.0	(6,439)	.0	.109,633	.0	.0	.0	1,447	05/15/2045	1
3137BY-AM-2	FHR 4680D PH - CMO/RMBS		06/01/2018	Paydown		.95,191	.95,191	.99,653	.99,374	.0	(4,184)	.0	(4,184)	.0	.95,191	.0	.0	.0	1,123	03/15/2046	1
3137BY-P9-5	FHR 4692A LH - CMO/RMBS		06/01/2018	Paydown		.133,372	.133,372	.140,353	.139,963	.0	(6,591)	.0	(6,591)	.0	.133,372	.0	.0	.0	1,576	05/15/2046	1
3137F2-GN-1	FHR 4703B LH - CMO/RMBS		06/01/2018	Paydown		.79,787	.79,787	.83,514	.83,343	.0	(3,557)	.0	(3,557)	.0	.79,787	.0	.0	.0	.943	07/15/2046	1
3137F3-CY-8	FHR 4768D GA - CMO/RMBS		06/01/2018	Paydown		.4,008	.4,008	.4,010	.0	.0	(1)	.0	(1)	.0	.4,008	.0	.0	.0	.0	09/15/2045	1
3137GA-PH-4	FHR 3740H AB - CMO/RMBS		06/01/2018	Paydown		.57,949	.57,949	.61,680	.60,343	.0	(2,394)	.0	(2,394)	.0	.57,949	.0	.0	.0	.877	11/15/2038	1
31385W-X7-9	FN 555202 - RMBS		06/01/2018	Paydown		.937	.937	.970	.961	.0	(24)	.0	(24)	.0	.937	.0	.0	.0	.19	01/01/2033	1
31385X-EC-7	FN 555531 - RMBS		06/01/2018	Paydown		.9,254	.9,254	.9,219	.9,197	.0	.57	.0	.57	.0	.9,254	.0	.0	.0	.171	06/01/2033	1
31385X-O9-1	FN 555880 - RMBS		06/01/2018	Paydown		.8,247	.8,247	.8,199	.8,180	.0	.67	.0	.67	.0	.8,247	.0	.0	.0	.155	11/01/2033	1
3138E9-KC-3	FN AK4790 - RMBS		06/01/2018	Paydown		.272,457	.272,457	.291,529	.287,335	.0	(14,878)	.0	(14,878)	.0	.272,457	.0	.0	.0	2,778	03/01/2027	1
3138EJ-B8-0	FN AL1862 - RMBS		06/01/2018	Paydown		.161,286	.161,286	.172,601	.169,254	.0	(7,968)	.0	(7,968)	.0	.161,286	.0	.0	.0	1,592	04/01/2027	1
3138EJ-QP-1	FN AL1877 - RMBS		06/01/2018	Paydown		.57,404	.57,404	.61,404	.60,432	.0	(3,028)	.0	(3,028)	.0	.57,404	.0	.0	.0	.585	06/01/2027	1
3138LX-7H-6	FN A07195 - RMBS																				

STATEMENT AS OF JUNE 30, 2018 OF THE Harvard Pilgrim Health Care, Inc.

SCHEDULE D - PART 4

Show All Long-Term Bonds and Stock Sold, Redeemed or Otherwise Disposed of During the Current Quarter

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Identification	Description	For- eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid- eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor- tization)/ Accretion	Current Year's Other Than Temporary Impairment Recogn- ized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con- tractual Maturity Date	NAIC Desig- nation or Market In- dicator (a)
31401W-G6-0	FN 720321 - RMBS		06/25/2018	Paydown		1,021	1,021	1,038	1,019	.0	.2	.0	.2	.0	1,021	.0	.0	.0	.16	07/01/2018	1
31402C-4J-8	FN 725425 - RMBS		06/01/2018	Paydown		3,287	3,287	3,288	3,281	.0	.6	.0	.6	.0	3,287	.0	.0	.0	.61	04/01/2034	1
31402C-PL-0	FN 725027 - RMBS		06/01/2018	Paydown		7,946	7,946	7,620	7,599	.0	347	.0	347	.0	7,946	.0	.0	.0	134	11/01/2033	1
31402C-U6-7	FN 725205 - RMBS		06/01/2018	Paydown		13,572	13,572	13,116	13,077	.0	494	.0	494	.0	13,572	.0	.0	.0	226	03/01/2034	1
31402C-VP-4	FN 725222 - RMBS		06/01/2018	Paydown		3,917	3,917	3,857	3,846	.0	.72	.0	.72	.0	3,917	.0	.0	.0	.75	02/01/2034	1
31402D-QQ-6	FN 725963 - RMBS		06/01/2018	Paydown		457	457	457	459	.0	(2)	.0	(2)	.0	457	.0	.0	.0	.9	10/01/2022	1
31402F-EQ-6	FN 727435 - RMBS		06/01/2018	Paydown		281	281	281	280	.0	.1	.0	.1	.0	281	.0	.0	.0	.3	07/01/2018	1
31402F-EJ-0	FN 727437 - RMBS		06/01/2018	Paydown		918	918	917	915	.0	.3	.0	.3	.0	918	.0	.0	.0	.14	07/01/2018	1
31402M-LC-2	FN 733023 - RMBS		06/01/2018	Paydown		2,842	2,842	2,725	2,817	.0	25	.0	25	.0	2,842	.0	.0	.0	.38	08/01/2018	1
31402Q-GT-3	FN 735382 - RMBS		06/01/2018	Paydown		18,892	18,892	19,993	20,056	.0	(1,164)	.0	(1,164)	.0	18,892	.0	.0	.0	.321	04/01/2035	1
31402Q-WA-5	FN 735141 - RMBS		06/01/2018	Paydown		4,591	4,591	4,552	4,540	.0	.52	.0	.52	.0	4,591	.0	.0	.0	.87	01/01/2035	1
31402Q-Y3-9	FN 735230 - RMBS		06/01/2018	Paydown		4,689	4,689	4,684	4,673	.0	.16	.0	.16	.0	4,689	.0	.0	.0	.88	02/01/2035	1
31402R-FU-8	FN 735579 - RMBS		06/01/2018	Paydown		47,506	47,506	50,274	50,458	.0	(2,953)	.0	(2,953)	.0	47,506	.0	.0	.0	.805	06/01/2035	1
31403B-VY-6	FN 744131 - RMBS		06/01/2018	Paydown		1,557	1,557	1,623	1,591	.0	(35)	.0	(35)	.0	1,557	.0	.0	.0	.34	12/01/2024	1
31403C-6L-0	FN 745275 - RMBS		06/01/2018	Paydown		1,154	1,154	1,115	1,109	.0	.45	.0	.45	.0	1,154	.0	.0	.0	.19	02/01/2036	1
31403C-KZ-9	FN 745096 - RMBS		06/01/2018	Paydown		11,068	11,068	11,027	11,002	.0	.66	.0	.66	.0	11,068	.0	.0	.0	.212	11/01/2034	1
31403D-BD-0	FN 745336 - RMBS		06/01/2018	Paydown		25,871	25,871	27,815	27,999	.0	(2,128)	.0	(2,128)	.0	25,871	.0	.0	.0	.437	03/01/2036	1
31403H-U5-0	FN 749184 - RMBS		06/01/2018	Paydown		3,999	3,999	4,122	4,096	.0	(96)	.0	(96)	.0	3,999	.0	.0	.0	.99	10/01/2033	1
31403K-JU-4	FN 750977 - RMBS		06/01/2018	Paydown		1,399	1,399	1,351	1,347	.0	.52	.0	.52	.0	1,399	.0	.0	.0	.20	11/01/2033	1
31403R-PE-2	FN 755621 - RMBS		06/01/2018	Paydown		397	397	405	407	.0	(10)	.0	(10)	.0	397	.0	.0	.0	.7	01/01/2034	1
31404B-QV-7	FN 763768 - RMBS		06/01/2018	Paydown		379	379	388	387	.0	(7)	.0	(7)	.0	379	.0	.0	.0	.7	01/01/2034	1
31404H-6Q-7	FN 769579 - RMBS		06/01/2018	Paydown		391	391	387	386	.0	.5	.0	.5	.0	391	.0	.0	.0	.7	04/01/2034	1
31404J-SC-0	FN 770115 - RMBS		06/01/2018	Paydown		3,188	3,188	3,193	3,186	.0	.1	.0	.1	.0	3,188	.0	.0	.0	.61	03/01/2034	1
31404P-ZL-4	FN 774879 - RMBS		06/01/2018	Paydown		1,474	1,474	1,445	1,451	.0	.29	.0	.29	.0	1,474	.0	.0	.0	.27	04/01/2034	1
31404Q-WP-0	FN 775654 - RMBS		06/01/2018	Paydown		1,130	1,130	1,131	1,126	.0	.4	.0	.4	.0	1,130	.0	.0	.0	.19	05/01/2019	1
31404X-SN-5	FN 781825 - RMBS		06/01/2018	Paydown		8,955	8,955	8,754	8,718	.0	237	.0	237	.0	8,955	.0	.0	.0	.165	12/01/2034	1
31405C-L7-2	FN 785250 - RMBS		06/01/2018	Paydown		6,012	6,012	6,018	5,992	.0	.20	.0	.20	.0	6,012	.0	.0	.0	.101	07/01/2019	1
31405P-NR-7	FN 795200 - RMBS		06/01/2018	Paydown		496	496	504	504	.0	(8)	.0	(8)	.0	496	.0	.0	.0	.9	10/01/2034	1
31405Q-RE-0	FN 796185 - RMBS		06/01/2018	Paydown		186	186	188	188	.0	(2)	.0	(2)	.0	186	.0	.0	.0	.3	11/01/2034	1
31405Q-UH-9	FN 796284 - RMBS		06/01/2018	Paydown		956	956	932	920	.0	.36	.0	.36	.0	956	.0	.0	.0	.16	12/01/2034	1
31405Q-WF-1	FN 796346 - RMBS		06/01/2018	Paydown		300	300	292	288	.0	.11	.0	.11	.0	300	.0	.0	.0	.6	10/01/2034	1
31405R-AM-8	FN 796612 - RMBS		06/01/2018	Paydown		128	128	131	131	.0	(2)	.0	(2)	.0	128	.0	.0	.0	.2	10/01/2034	1
31405S-CP-7	FN 797578 - RMBS		06/01/2018	Paydown		230	230	229	228	.0	.2	.0	.2	.0	230	.0	.0	.0	.4	06/01/2035	1
31406A-MA-7	FN 804153 - RMBS		06/01/2018	Paydown		1,089	1,089	1,103	1,102	.0	(13)	.0	(13)	.0	1,089	.0	.0	.0	.20	12/01/2034	1
31406E-WL-4	FN 808051 - RMBS		06/01/2018	Paydown		369	369	356	355	.0	.13	.0	.13	.0	369	.0	.0	.0	.6	02/01/2035	1
31406E-Z7-2	FN 808166 - RMBS		06/01/2018	Paydown		955	955	960	958	.0	(2)	.0	(2)	.0	955	.0	.0	.0	.18	03/01/2035	1
31406N-C6-9	FN 814693 - RMBS		06/01/2018	Paydown		327	327	321	320	.0	.6	.0	.6	.0	327	.0	.0	.0	.6	04/01/2035	1
31407M-Z4-0	FN 835163 - RMBS		06/01/2018	Paydown		5,277	5,277	5,168	5,165	.0	.112	.0	.112	.0	5,277	.0	.0	.0	.97	08/01/2035	1
31407X-VS-7	FN 844025 - RMBS		06/01/2018	Paydown		2,056	2,056	2,072	2,071	.0	(15)	.0	(15)	.0	2,056	.0	.0	.0	.39	11/01/2035	1
31408D-A6-1	FN 847929 - RMBS		06/01/2018	Paydown		3,943	3,943	3,903	3,915	.0	.28	.0	.28	.0	3,943	.0	.0	.0	.67	12/01/2020	1
31408A-HN-2	FN 865237 - RMBS		06/01/2018	Paydown		5,709	5,709	5,807	5,802	.0	(93)	.0	(93)	.0	5,709	.0	.0	.0	.94	02/01/2036	1
31409X-SS-9	FN 881729 - RMBS		06/01/2018	Paydown		8,565	8,565	8,711	8,738	.0	(173)	.0	(173)	.0	8,565	.0	.0	.0	.147	03/01/2036	1
3140J5-GZ-7	FN BH1797 - RMBS		06/01/2018	Paydown		205,079	205,079	211,263	.0	.0	(6,184)	.0	(6,184)	.0	205,079	.0	.0	.0	1,258	09/01/2047	1
314008-AH-8	FN CA0907 - RMBS		06/01/2018	Paydown		174,033	174,033	174,400	.0	.0	(367)	.0	(367)	.0	174,033	.0	.0	.0	1,111	12/01/2047	1
31410F-T6-2	FN 888073 - RMBS		06/01/2018	Paydown		24,087	24,087	23,862	23,801	.0	.287	.0	.287	.0	24,087	.0	.0	.0	.424	02/01/2035	1
31410F-VS-8	FN 888221 - RMBS		06/01/2018	Paydown		1,124	1,124	1,110	1,106	.0	.19	.0	.19	.0	1,124	.0	.0	.0	.21	03/01/2037	1
31410L-VD-1	FN 890812 - RMBS		06/01/2018	Paydown		179,737	179,737	184,104	.0	.0	(4,367)	.0	(4,367)	.0	179,737	.0	.0	.0	1,594	01/01/2047	1
31410P-BP-7	FN 892946 - RMBS		06/01/2018	Paydown		142	142	146	148	.0	(6)	.0	(6)	.0	142	.0	.0	.0	.3	08/01/2036	1
31410P-WX-7	FN 893562 - RMBS		06/01/2018	Paydown		286	286	291	290	.0	(5)	.0	(5)	.0	286	.0	.0	.0	.6	09/01/2036	1
31410W-M6-2	FN 899581 - RMBS		06/01/2018	Paydown		6,998	6,998	6,962	6,948	.0	.50	.0	.50	.0	6,998	.0	.0	.0	.140	07/01/2037	1
31411B-BU-6	FN 902851 - RMBS		06/01/2018	Paydown		36,231	36,231	36,973	36,887	.0	(656)	.0	(656)	.0	36,231	.0	.0	.0	.593	12/01/2036	1
31412A-E6-7	FN 919157 - RMBS		06/01/2018	Paydown		398	398	405	402	.0	(4)	.0	(4)	.0	398	.0	.0	.0	.9	04/01/2037	1
31415B-JT-7	FN 981874 - RMBS		06/01/2018	Paydown		498	498	505	504	.0	(6)	.0	(6)	.0	498	.0	.0	.0	.10	07/01/2038	1
31415R-UX-0	FN 987198 - RMBS		06/01/2018	Paydown		1,334	1,334	1,354	1,352	.0	(18)	.0	(18)	.0	1,334	.0	.0	.0	.27	07/01/2038	1
31417C-HH-1	FN AB5631 - RMBS		06/01/2018	Paydown		46,826	46,826	50,155	49,258	.0	(2,432)	.0	(2,432)	.0	46,826	.0	.0	.0	.502	07/01/2027	1
31417C-QJ-7	FN AB5856 - RMBS		06/01/2018	Paydown		64,736	64,736	69,288	68,022	.0	(3,286)	.0	(3,286)	.0	64,736	.0	.0	.0	.655	08/01/2027	1
31418M-WR-9	FN AD0655 - RMBS		06/01/2018	Paydown		10,488	10,488	11,022	11,061	.0	(573)	.0	(573)	.0	10,488	.0	.0	.0	.150	04/01/2037	1

STATEMENT AS OF JUNE 30, 2018 OF THE Harvard Pilgrim Health Care, Inc.

SCHEDULE D - PART 4

Show All Long-Term Bonds and Stock Sold, Redeemed or Otherwise Disposed of During the Current Quarter

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21	22	
CUSIP Ident-ification	Description	For-foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	11 Unrealized Valuation Increase/ (Decrease)	12 Current Year's (Amor-tization)/ Accretion	13 Current Year's Other Than Temporary Impairment Recogn-ized	14 Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	15 Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date	NAIC Desig-nation or Market In-dicator (a)	
3199999.	Subtotal - Bonds - U.S. Special Revenues					6,687,826	6,687,826	7,091,384	6,237,467	0	(234,922)	0	(234,922)	0	6,687,826	0	0	0	84,766	XXX	XXX	
.02007C-AD-4	ALLYA 161 A3 - ABS		06/15/2018	Paydown		226,885		226,885											1,232	04/15/2020	1FE	
.05948X-TL-5	BOAMS 03H 3A1 - CMO/RMBS		06/01/2018	Paydown		1,754		1,754			29		29						22	09/25/2033	1FM	
.126650-BP-4	CVS CRT - ABS		06/10/2018	Paydown		5,466		5,466			0		0						111	12/10/2028	2FE	
.12667F-RY-3	CIVALT 0422CB 1A1 - CMO/RMBS		06/01/2018	Paydown		2,694		2,694	2,776		(57)		(57)						51	10/25/2034	1FM	
.15200W-AB-1	CNP 4 A2 - ABS		04/15/2018	Paydown		135,073		135,073	135,073		(2)		(2)						0	10/15/2021	1FE	
.152314-JQ-4	CXHE 04B AF6 - RMBS		06/01/2018	Paydown		6,797		6,797			0		0						859	03/25/2034	1FM	
.166764-AE-0	CHEVRON CORP		06/24/2018	Maturity @ 100.00		1,750,000		1,750,000	1,750,000		0		0						15,033	06/24/2018	1FE	
.17307G-FQ-6	CMLTI 04NCM1 1A2 - CMO/RMBS		06/01/2018	Paydown		12,959		13,346	13,244		(284)		(284)						288	07/25/2034	3FM	
.17307G-GY-8	CMLTI 04NCM2 1A2 - CMO/RMBS		06/01/2018	Paydown		1,711		1,764	1,754		(43)		(43)						44	08/25/2034	1FM	
.191216-BA-7	COCA-COLA CO		04/01/2018	Maturity @ 100.00		1,160,000		1,157,494	1,159,875		125		125						6,670	04/01/2018	1FE	
.22540V-2X-9	CSFB 0218B 2A1 - CMO/RMBS		06/01/2018	Paydown		1,326		1,326	1,379		(32)		(32)						35	06/25/2032	3FM	
.22541S-V3-9	CSFB 04B 2A1 - CMO/RMBS		06/15/2018	VARIOUS		77,921		74,066	76,045		(133)		(133)				2,774	2,774	1,944	12/25/2034	1FM	
.26441C-AB-1	DUKE ENERGY CORP		06/15/2018	Maturity @ 100.00		250,000		250,000	249,961		39		39						7,813	06/15/2018	2FE	
.268648-AP-7	EMC CORP		06/01/2018	Maturity @ 100.00		2,000,000		2,000,000	1,998,860	9,481	99		9,580						18,750	06/01/2018	3FE	
.361448-AP-8	GATX CORP		06/11/2018	VARIOUS		310,094		310,000	309,182		69		69				21	21	6,455	07/30/2018	2FE	
.459284-AB-1	COCA COLA EUROPEAN PARTNERS US LLC	C	04/12/2018	Not Available		756,773		750,000	743,438		197		197				8,584	8,584	16,219	09/15/2020	2FE	
.576434-NV-2	MALT 04ALT3 2A1 - CMO/RMBS		06/01/2018	Paydown		7,339		7,339	7,609		(269)		(269)						126	04/25/2034	1FM	
.576434-PB-4	MALT 04ALT3 8A1 - CMO/RMBS		06/01/2018	Paydown		153		153	154		(1)		(1)						3	04/25/2034	1FM	
.576434-RH-9	MALT 04ALT5 3A1 - CMO/RMBS		06/01/2018	Paydown		597		597	614		(17)		(17)						13	06/25/2034	1FM	
.576434-RL-0	MALT 04ALT5 6A1 - CMO/RMBS		06/01/2018	Paydown		1,602		1,602	1,619		(17)		(17)						40	06/25/2034	1FM	
.59020U-IM-3	MLCC 041 1A - CMO/RMBS		06/01/2018	Paydown		630		630	648		(18)		(18)						7	12/25/2034	1FM	
.59562V-AT-4	BERKSHIRE HATHAWAY ENERGY CO		04/01/2018	Maturity @ 100.00		500,000		500,000	499,089		29		29						14,375	04/01/2018	1FE	
.62940Q-AA-3	NSG HOLDINGS LLC		06/15/2018	Paydown		2,802		2,802	2,723		44		44						0	12/15/2025	3FE	
.65538P-AD-0	NAA 071 1A3 - RMBS		06/01/2018	Paydown		7,102		7,102	6,613		410		410						285	03/25/2047	1FM	
.68403B-AE-5	OOMLT 07FXD2 244 - RMBS		06/01/2018	Paydown		12,482		12,482	11,510		766		766						509	03/25/2037	1FM	
.75970N-BD-8	RAMC 053 AF3 - RMBS		06/01/2018	Paydown		5,087		5,087	5,083		38		38						876	11/25/2035	1FM	
.759950-CT-3	RAMC 042 AF4 - RMBS		06/01/2018	Paydown		10,231		10,231	10,123		108		108						198	07/25/2034	1FM	
.76110W-WG-7	RASC 04KS2 A16 - RMBS		06/01/2018	Paydown		7,551		7,551	7,549		11		11						747	03/25/2034	1FM	
.863667-AD-3	STRYKER CORP		04/01/2018	Maturity @ 100.00		2,570,000		2,570,000	2,558,821		568		568						16,705	04/01/2018	1FE	
.89114Q-AG-3	TORONTO-DOMINION BANK		04/30/2018	Maturity @ 100.00		1,500,000		1,500,000	1,499,932		68		68						10,500	04/30/2018	1FE	
.90261X-FA-5	UBS AG (STAMFORD BRANCH)	C	04/25/2018	Maturity @ 100.00		840,000		840,000	837,274		212		212						24,150	04/25/2018	1FE	
.92922F-TZ-1	WAMU 04CB2 4A - CMO/RMBS		06/01/2018	Paydown		35,737		36,938	36,554		(817)		(817)						712	08/25/2034	1FM	
3899999.	Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated)					12,200,767		12,190,045	12,166,574	9,481	1,130	0	10,611	0	12,189,294	0	11,379	11,379	144,771	XXX	XXX	
8399997.	Total - Bonds - Part 4					18,926,677		18,915,955	19,298,775	9,481	(234,948)	0	(225,467)	0	18,915,203	0	11,379	11,379	230,221	XXX	XXX	
8399998.	Total - Bonds - Part 5					XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
8399999.	Total - Bonds					18,926,677		18,915,955	19,298,775	9,481	(234,948)	0	(225,467)	0	18,915,203	0	11,379	11,379	230,221	XXX	XXX	
8999997.	Total - Preferred Stocks - Part 4					0	XXX	0	0	0	0	0	0	0	0	0	0	0	0	XXX	XXX	XXX
8999998.	Total - Preferred Stocks - Part 5					XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
8999999.	Total - Preferred Stocks					0	XXX	0	0	0	0	0	0	0	0	0	0	0	0	XXX	XXX	XXX
.77958B-40-2	T ROWE PRICE INST-FR		04/24/2018	Unknown	1,210,779.795	12,144,121		11,913,242	11,996,416	(218,952)	0	0	(218,952)	0	11,913,242	0	230,879	230,879	171,999		U	
.922031-76-0	VANGUARD HY CORP:ADM		04/24/2018	Unknown	2,112,052.617	12,186,544		12,122,647	12,343,903	(378,130)	0	0	(378,130)	0	12,122,647	0	63,896	63,896	201,964		U	
9299999.	Subtotal - Common Stocks - Mutual Funds					24,330,665	XXX	24,035,890	24,340,319	(597,082)	0	0	(597,082)	0	24,035,890	0	294,775	294,775	373,962	XXX	XXX	
9799997.	Total - Common Stocks - Part 4					24,330,665	XXX	24,035,890	24,340,319	(597,082)	0	0	(597,082)	0	24,035,890	0	294,775	294,775	373,962	XXX	XXX	
9799998.	Total - Common Stocks - Part 5					XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
9799999.	Total - Common Stocks					24,330,665	XXX	24,035,890	24,340,319	(597,082)	0	0	(597,082)	0	24,035,890	0	294,775	294,775	373,962	XXX	XXX	
9899999.	Total - Preferred and Common Stocks					24,330,665	XXX	24,035,890	24,340,319	(597,082)	0	0	(597,082)	0	24,035,890	0	294,775	294,775	373,962	XXX	XXX	
9999999.	Totals					43,257,342	XXX	43,334,665	42,795,441	(587,601)	(234,948)	0	(822,549)	0	42,951,093	0	306,154	306,154	604,183	XXX	XXX	

(a) For all common stock bearing the NAIC market indicator "U" provide: the number of such issues.....2

Schedule DB - Part A - Section 1 - Options, Caps, Floors, Collars, Swaps and Forwards Open

N O N E

Schedule DB - Part B - Section 1 - Futures Contracts Open

N O N E

Schedule DB - Part B - Section 1B - Brokers with whom cash deposits have been made

N O N E

Schedule DB - Part D - Section 1 - Counterparty Exposure for Derivative Instruments Open

N O N E

Schedule DB - Part D-Section 2 - Collateral for Derivative Instruments Open - Pledged By

N O N E

Schedule DB - Part D-Section 2 - Collateral for Derivative Instruments Open - Pledged To

N O N E

Schedule DL - Part 1 - Reinvested Collateral Assets Owned

N O N E

Schedule DL - Part 2 - Reinvested Collateral Assets Owned

N O N E

SCHEDULE E - PART 1 - CASH

Month End Depository Balances

1	2	3	4	5	Book Balance at End of Each Month During Current Quarter			9
					6	7	8	
					First Month	Second Month	Third Month	
Depository	Code	Rate of Interest	Amount of Interest Received During Current Quarter	Amount of Interest Accrued at Current Statement Date				*
Bank of America Boston, MA		0.000	0	0	28,296,325	(9,320,574)	(8,230,774)	XXX
Federal Home Loan Bank Boston, MA		0.000			1,185,425	1,204,638	1,204,964	XXX
0199998. Deposits in ... depositories that do not exceed the allowable limit in any one depository (See instructions) - Open Depositories	XXX	XXX						XXX
0199999. Totals - Open Depositories	XXX	XXX	0	0	29,481,750	(8,115,936)	(7,025,810)	XXX
0299998. Deposits in ... depositories that do not exceed the allowable limit in any one depository (See instructions) - Suspended Depositories	XXX	XXX						XXX
0299999. Totals - Suspended Depositories	XXX	XXX	0	0	0	0	0	XXX
0399999. Total Cash on Deposit	XXX	XXX	0	0	29,481,750	(8,115,936)	(7,025,810)	XXX
0499999. Cash in Company's Office	XXX	XXX	XXX	XXX				XXX
0599999. Total - Cash	XXX	XXX	0	0	29,481,750	(8,115,936)	(7,025,810)	XXX

SCHEDULE E - PART 2 - CASH EQUIVALENTS

Show Investments Owned End of Current Quarter

[illegible]